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### Deposited in DRO:

11 February 2016

### Version of attached file:

Published Version

### Peer-review status of attached file:

Peer-reviewed

### Citation for published item:

Han, J. and Eke, V. R. and Frenk, C. S. and Mandelbaum, R. and Norberg, P. and Schneider, M. D. and Peacock, J. A. and Jing, Y. and Baldry, I. and Bland-Hawthorn, J. and Brough, S. and Brown, M. J. I. and Liske, J. and Loveday, J. and Robotham, A. S. G. (2015) 'Galaxy And Mass Assembly (GAMA) : the halo mass of galaxy groups from maximum-likelihood weak lensing.', *Monthly notices of the Royal Astronomical Society.*, 446 (2). pp. 1356-1379.

### Further information on publisher's website:

<http://dx.doi.org/10.1093/mnras/stu2178>

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# Galaxy And Mass Assembly (GAMA): the halo mass of galaxy groups from maximum-likelihood weak lensing

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Accepted 2014 October 15. Received 2014 October 1; in original form 2014 April 28

## ABSTRACT

We present a maximum-likelihood weak-lensing analysis of the mass distribution in optically selected spectroscopic Galaxy Groups (G<sup>3</sup>Cv5) in the Galaxy And Mass Assembly (GAMA) survey, using background Sloan Digital Sky Survey (SDSS) photometric galaxies. The scaling of halo mass,  $M_h$ , with various group observables is investigated. Our main results are as follows. (1) The measured relations of halo mass with group luminosity, virial volume and central galaxy stellar mass,  $M_*$ , agree very well with predictions from mock group catalogues constructed from a GALFORM semi-analytical galaxy formation model implemented in the Millennium  $\Lambda$ CDM  $N$ -body simulation. (2) The measured relations of halo mass with velocity dispersion and projected half-abundance radius show weak tension with mock predictions, hinting at problems in the mock galaxy dynamics and their small-scale distribution. (3) The median  $M_h|M_*$  measured from weak lensing depends more sensitively on the lognormal dispersion in  $M_*$  at fixed  $M_h$  than it does on the median  $M_*/M_h$ . Our measurements suggest an intrinsic dispersion of  $\sigma_{\log(M_*)} \sim 0.15$ . (4) Comparing our mass estimates with those in the catalogue, we find that the G<sup>3</sup>Cv5 mass can give biased results when used to select subsets of the group sample. Of the various new halo-mass estimators that we calibrate using our weak-lensing measurements, group luminosity is the best single-proxy estimator of group mass.

**Key words:** gravitational lensing: weak – methods: data analysis – dark matter – galaxies: clusters.

## 1 INTRODUCTION

Even though the nature of dark matter will ultimately be determined by observations of its particle properties, its gravitational effect has

so far been the cleanest way to map its distribution in the Universe. Weak gravitational lensing is one of the main techniques for mapping dark matter on large and intermediate scales (e.g. Bartelmann & Schneider 2001). As its name suggests, weak lensing is the production of weak distortions (shear) in the shapes of background, or source, galaxies by foreground masses. Usually one has no prior knowledge of the intrinsic shape of a source galaxy, resulting in

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uncertainties much larger than the gravitational shear signal, so the extraction of shape distortions has to be done in a statistical way, for example by measuring the shear–shear correlation function on large scales (e.g. Kilbinger et al. 2013), or by stacking a large number of source galaxies around many lenses on smaller scales. Early applications of stacked lensing to low-mass groups have been carried out by Hoekstra et al. (2001) and Parker et al. (2005) who measured the average mass-to-light ratio of groups in the Canadian Network for Observational Cosmology Field Galaxy Redshift Survey (CNOC2). Stacked lensing measurements have also been made using galaxies and groups in many current large surveys, including the SDSS (Mandelbaum et al. 2006a,b; Johnston et al. 2007; Sheldon et al. 2009), CFHT Lensing Survey (Hudson et al. 2013; Velander et al. 2014), COSMOS (Leauthaud et al. 2012) and Deep Lens Survey (Choi et al. 2012). These studies estimate the average density profile of the dark matter haloes of the lenses, and derive scaling relations between halo mass (HM) and other observational properties.

Even though stacked lensing analyses can give a non-parametric estimate of the matter density profile around lenses with similar properties, the interpretation of the stacked signal can be difficult. This is because the stacked profile is an average over all the contributing haloes of unknown mass distribution, and this average typically has a complicated weighting determined by the error of each shape measurement, the number of pairs within each radial bin, and the redshifts of lenses and sources. To account somewhat for these averaging effects, one usually parametrizes the distribution of HM and the clustering of haloes using the framework of halo occupation distribution (HOD) models (e.g. Cooray & Sheth 2002; Mandelbaum et al. 2005b; Leauthaud et al. 2012), and fits for the HOD parameters given the stacked profiles.

In this work, we carry out a weak-lensing analysis of galaxy groups from the Galaxy And Mass Assembly (GAMA; Driver et al. 2011) survey. GAMA is an ongoing spectroscopic survey of moderate sky coverage. As large-scale surveys go, it has deep spectroscopy as well as uniform, yet high, completeness ( $>98$  per cent) down to  $r_{AB} = 19.8$ . This makes possible the construction of a large and accurate galaxy group catalogue ( $G^3Cv5$ , Robotham et al. 2011), able to reach lower HM than other existing catalogues of the local universe. In addition, the survey region of GAMA was selected to overlap several companion surveys at different wavelengths, ranging from radio to X-ray. These complementary data provide a detailed picture of the properties of GAMA galaxies. The variation of galaxy properties with environment, defined by the mass distribution probed by weak lensing, can be investigated using gravitational shear measurements of background galaxies taken from the photometric SDSS data in the same region. Fortunately, the redshift distribution of GAMA groups peaks at  $z \sim 0.2$ , where the lensing efficiency of the SDSS galaxy sample also peaks. These lens and source samples are described in more detail in Section 2. Since our default lens sample is subject to a survey flux limit and a group multiplicity selection, most of the measured mass-observable relations in this work are subject to some selection effects and should not be taken as general relations for a volume-limited sample. In order to draw some general conclusions on galaxy formation, however, we only compare our measurements with mock galaxy catalogues that incorporate the same selection function. These mock catalogues are also described in Section 2.

As the galaxy number density of our source sample ( $\sim 1 \text{ arcmin}^{-2}$ ) is much lower than some dedicated lensing surveys (e.g.  $\sim 20 \text{ arcmin}^{-2}$  in CFHTLS and  $\sim 70 \text{ arcmin}^{-2}$  in COSMOS), and because the lens sample is restricted by the small GAMA sky coverage ( $\sim 150 \text{ deg}^2$  in this work) compared with SDSS for

instance, we do not have any obvious advantage in signal to noise over existing measurements. Hence, efficient utilization of the lensing signal is crucial to our analysis. To this end, we go beyond the popular stacked analyses, and perform a maximum-likelihood analysis on the shapes of individual background galaxies, broadly following the method in Hudson et al. (1998); see also Schneider & Rix (1997), Hoekstra et al. (2003) and Hoekstra, Yee & Gladders (2004). The key difference between our approach and stacked lensing is that we fit the shapes of each source galaxy explicitly, while stacked lensing only estimates or fits the average tangential shear for subsamples of sources binned in radius, and around lenses binned according to mass proxies. Our method requires no binning in the source sample, and can be applied with or without binning in the lens sample. Not binning the data avoids information losses, leading to good measurements with our small sample. Another advantage of our method is that it is free from the averaging ambiguity associated with stacking, since the mass of each lens is explicitly modelled. With this method, the large number of available observational properties associated with GAMA groups can now all be linked with the underlying HM, to provide valuable constraints on galaxy formation models. We will also show that our maximum-likelihood weak-lensing method is an ideal tool for model selection, to pick up the tightest mass-observable relation observationally. We describe our method in Section 3, and its practical application in Section 4.

As a first application of our maximum-likelihood weak-lensing (MLWL) method, we extract the scaling relations of HM to various group observables, including velocity dispersion, luminosity, radius, virial volume and stellar mass (SM) of the group’s central galaxy. With MLWL, we give both non-parametric measurements of these relations by binning only the lens sample according to observable, and parametric fits by modelling the mass-observable relation as a power law with no binning at all. The  $G^3Cv5$  comes with estimated HM calibrated using mock catalogues. These mass estimates are also examined with MLWL, to see if they differ from our measurements. Starting from MLWL we also construct several new mass estimators, which we compare with predictions from a semi-analytical galaxy formation model and previous measurements. These results are described and discussed in Sections 5 and 6, with all the fits summarized in Table 1.

Weak-lensing measurements can be compared with predictions from galaxy formation models to gain insight into the various physical processes in the model. In this comparison, it is crucial that one properly accounts for the observational selection effects. Hilbert & White (2010) first compared the weak-lensing measured mass–richness relation with the prediction from semi-analytic galaxy formation models. They construct mock clusters by picking cluster haloes from simulation snapshots, and applying observational selection functions to the member galaxies of the mock clusters. In this work, we improve the treatment of selection effects in two aspects. First, a light-cone galaxy catalogue (Merson et al. 2013) is constructed from a semi-analytic galaxy formation model, to account fully for the selection function of the galaxy survey. Second, identical group finding algorithms (Robotham et al. 2011) are applied to both the real and mock galaxy catalogues, to account fully for the selection effect introduced by group finding. We also have compared many more mass-observable relations. All the relations in Table 1 are subject to sample selection, and we only compare them with mock catalogues constructed with the same selection function as the real data. The only exception is in the comparison of our SM–HM relation with those from other works, where we make an additional measurement for a volume-limited central galaxy sample.

**Table 1.** MLWL calibrated mass-observable relations. The parameter values are listed as  $x = \hat{x} + \Delta_x \pm \sigma_x$ , where  $\hat{x}$ ,  $\Delta_x$  and  $\sigma_x$  are the best-fitting value, bias and error for parameter  $x$ . TS is the test statistic defined in equation (19), where the null model is the one with no gravitational shear. In general a larger TS means a better fit. Additional systematic uncertainties can lead to reduced TS values, and a dilution factor  $b$  is estimated to account for these uncertainties. We list the test statistic together with its estimated dilution factor  $b$  as TS/ $b$ . The significance value is derived from the TS value, taking into account the degrees of freedom in the fitting, and describes how significantly the best-fit differs from statistical fluctuations of the null model. We derive the significances for both the raw TS and the diluted TS/ $b$ , and list the diluted significance in parenthesis beside the raw significance. In estimating the parameter bias, we adopt a mass dispersion of 0.5 dex by default, but use 0.7 dex for the dynamical mass estimators (marked with †), leading to larger estimated biases in their parameters. The power-law pivot scales are:  $M_0 \equiv 10^{14} h^{-1} M_\odot$ ,  $M_{*0} \equiv 10^{11} h^{-2} M_\odot$ ,  $L_0 \equiv 2 \times 10^{11} h^{-2} L_\odot$ ,  $v_0 \equiv 500 \text{ km s}^{-1}$ ,  $V_0 \equiv 1000 (h^{-1} \text{ Mpc})^3$ ,  $R_0 \equiv 0.3 h^{-1} \text{ Mpc}$ .  $M_p$  is in units of  $h^{-1} M_\odot$ , while  $A$  is dimensionless.  $M_{\text{dyn}}$  and  $M_{\text{lum}}$  refer to the  $G^3\text{Cv5}$  mass estimator defined in equations (1) and (2). The  $\log()$  function is base 10 throughout this paper.  $C$  represents the correlation coefficient, inferred from the Hessian matrix of the log-likelihood, for the two parameters listed as subscripts. Note these results are derived from a flux-limited group catalogue ( $G^3\text{Cv5}$ ) and are subject to the group selection function.

HM estimator	Fitted parameters	Parameter correlation	TS/ $b$	Significance	Reference
$M_p \left( \frac{V_N}{V_0} \right)^\alpha$	$\log(M_p) = 13.58 - 0.07 \pm 0.13$ $\alpha = 1.03 + 0.01 \pm 0.23$	$C_{\log(M_p)\alpha} = 0.18$	46.1/1.5	6.5(5.1)	Fig. 3
$M_p \left( \frac{L_{\text{grp}}}{L_0} \right)^\alpha$	$\log(M_p) = 13.48 - 0.08 \pm 0.12$ $\alpha = 1.08 + 0.01 \pm 0.22$	$C_{\log(M_p)\alpha} = -0.16$	53.9/2.2	7.0(4.6)	Fig. 3
$M_p \left( \frac{M_*}{M_{*0}} \right)^\alpha$	$\log(M_p) = 13.34 - 0.07 \pm 0.12$ $\alpha = 1.08 + 0.02 \pm 0.28$	$C_{\log(M_p)\alpha} = 0.07$	42.7/1.4	6.2(5.2)	Fig. 3
† $M_p \left( \frac{\sigma_v}{v_0} \right)^\alpha$	$\log(M_p) = 13.67 - 0.21 \pm 0.08$ $\alpha = 2.09 + 0.08 \pm 0.34$	$C_{\log(M_p)\alpha} = 0.32$	46.9/5	6.5(2.6)	Fig. 4
$M_p \left( \frac{R_{50}}{R_0} \right)^\alpha$	$\log(M_p) = 13.34 - 0.06 \pm 0.13$ $\alpha = 0.98 + 0.05 \pm 0.38$	$C_{\log(M_p)\alpha} = 0.49$	32.6/1.4	5.4(4.4)	Fig. 4
$M_p \left( \frac{\sigma_v}{v_0} \right)^{\alpha_\sigma} \left( \frac{V_N}{V_0} \right)^{\alpha_V}$	$\log(M_p) = 13.78 - 0.07 \pm 0.17$ $\alpha_\sigma = 1.28 + 0.00 \pm 0.45$ $\alpha_V = 0.61 + 0.02 \pm 0.24$	$C_{\log(M_p)\alpha_\sigma} = 0.24$ $C_{\log(M_p)\alpha_V} = -0.05$ $C_{\alpha_\sigma\alpha_V} = -0.65$	54.6/1.7	6.8(5.0)	Fig. 11
$M_p \left( \frac{L_{\text{grp}}}{L_0} \right)^{\alpha_L} \left( \frac{V_N}{V_0} \right)^{\alpha_V}$	$\log(M_p) = 13.31 - 0.03 \pm 0.28$ $\alpha_L = 1.99 - 0.10 \pm 0.98$ $\alpha_V = -0.92 + 0.10 \pm 0.90$	$C_{\log(M_p)\alpha_L} = -0.73$ $C_{\log(M_p)\alpha_V} = 0.74$ $C_{\alpha_L\alpha_V} = -0.95$	56.2/1.6	6.9(5.3)	Fig. 11
$M_p \left( \frac{L_{\text{grp}}}{L_0} \right)^{\alpha_L} \left( \frac{\sigma_v}{v_0} \right)^{\alpha_\sigma} (1+z)^{\alpha_z}$	$\log(M_p) = 14.15 - 0.07 \pm 0.30$ $\alpha_L = 0.78 + 0.02 \pm 0.29$ $\alpha_\sigma = 1.31 + 0.03 \pm 0.52$  $\alpha_z = -5.79 + 0.18 \pm 3.64$	$C_{\log(M_p)\alpha_L} = -0.20$ $C_{\log(M_p)\alpha_\sigma} = 0.53$ $C_{\log(M_p)\alpha_z} = -0.91$ $C_{\alpha_L\alpha_\sigma} = -0.67$ $C_{\alpha_L\alpha_z} = 0.01$ $C_{\alpha_\sigma\alpha_z} = -0.37$	63.7/2.4	7.2(4.2)	Fig. 11
† $A \left( \frac{M_{\text{dyn}}}{M_0} \right)^\alpha M_{\text{dyn}}$	$\log(A) = -0.54 - 0.22 \pm 0.10$ $\alpha = -0.31 + 0.04 \pm 0.15$	$C_{\log(A)\alpha} = 0.12$	43.9/5.3	6.3(2.4)	Fig. 10
$A \left( \frac{M_{\text{lum}}}{M_0} \right)^\alpha M_{\text{lum}}$	$\log(A) = -0.28 - 0.07 \pm 0.12$ $\alpha = -0.01 + 0.01 \pm 0.19$	$C_{\log(A)\alpha} = 0.28$	52.2/1.9	6.9(4.9)	Section 6.1
$AM_{\text{lum}}$	$\log(A) = -0.28 - 0.09 \pm 0.09$	–	52.2/2.2	7.2(4.9)	Section 5.1; Fig. 10

To summarize the structure of the paper, we describe our lens and source samples in Section 2 along with the mock catalogues to which we compare our measurements; the general MLWL method is described in Section 3, with its application to our samples described in Section 4; the results are presented and discussed in Sections 5 and 6; finally, we conclude in Section 7.

The units throughout this paper, wherever not explicitly specified, are  $\text{km s}^{-1}$  for velocity,  $h^{-1} \text{ Mpc}$  for length,  $h^{-1} M_\odot$  for HM,  $h^{-2} M_\odot$  for galaxy SM and  $h^{-2} L_\odot$  for luminosity, where  $H_0 = 100 h \text{ km s}^{-1} \text{ Mpc}^{-1}$ . The  $\log()$  function throughout is the common (base 10) logarithm, while the natural logarithm is  $\ln()$ . Unless explicitly stated, the lens sample covers groups with three or more members. The relevant cosmological parameters, which

only appear in the distance calculations of our measurements, are  $\Omega_M = 0.3$  and  $\Omega_\Lambda = 0.7$ .<sup>1</sup>

## 2 DATA SAMPLES

The lens and source samples used in this work are described in detail in Sections 2.1 and 2.2, respectively. Section 2.3 contains

<sup>1</sup> The mock catalogues with which we compare are constructed from the  $\Lambda$ CDM Millennium simulation which has a different cosmology ( $\Omega_M = 0.25$ ,  $\Omega_\Lambda = 0.75$ ). However, our lensing measurements are very insensitive to cosmology. Switching to Millennium/WMAP9/Planck cosmologies only introduces a  $\sim 1$  per cent difference into the fitted parameters.

a description of the mock GAMA group catalogues, to which we compare our measurements.

## 2.1 Lens catalogue: GAMA Galaxy Group Catalogue (G<sup>3</sup>Cv5)

We use the fifth version of the GAMA Galaxy Group Catalogue (Robotham et al. 2011, hereafter G<sup>3</sup>Cv5)<sup>2</sup> in the three equatorial GAMA regions ( $12 \times 4\text{deg}^2$  each) as our lens sample. The galaxy groups were identified in the three-year GAMA I data using a modified Friends-of-Friends (FoF) algorithm (Eke et al. 2004a) and calibrated against a set of mock catalogues constructed from the GALFORM (Bower et al. 2006) semi-analytical model, following the method described in Merson et al. (2013). The GAMA I data used here are uniformly limited to  $r_{\text{AB}} = 19.4$  across the three regions. Group properties are found to be robust to the effects of interlopers and are median unbiased. The G<sup>3</sup>Cv5 catalogue contains  $\sim 12\,200$  groups with two or more members and includes  $\sim 50$  per cent of all the GAMA galaxies down to a magnitude limit of  $r_{\text{AB}} \leq 19.4$ .

Applying the G<sup>3</sup>Cv5 group finding algorithm to mock GAMA surveys shows that approximately half of the two-member groups contain galaxies from different dark matter haloes. These groups would have particularly unreliable properties, so we exclude all binary groups from this study, reducing the sample to  $\sim 4500$  groups. In addition, we exclude groups for which the measured velocity dispersion is smaller than the assumed velocity measurement errors or for which the SM of the central galaxy has not been estimated (mainly due to missing photometry in the GAMA I reprocessed multiwavelength imaging; Hill et al. 2011; Taylor et al. 2011; Kelvin et al. 2012). This removes a further 164 groups. The central galaxy of the group is defined in the iterative way recommended by Robotham et al. (2011), where the galaxy furthest from the galaxy luminosity-weighted projected centre is rejected and this process repeated until the brighter of the final two galaxies is chosen. This is the preferred choice of centre according to Robotham et al. (2011) who find the iterative centre to be less affected by interlopers than the Brightest Cluster Galaxy (BCG) or the luminosity-weighted centre. We use these iterative central galaxies to define the centres of our groups. This central galaxy is identical to the BCG for  $\sim 90$  per cent of the groups, and it makes little difference in our measurement if we choose the BCG as group centre instead. SM for group central galaxies were inferred using a stellar population synthesis model, adopting a Chabrier IMF (Taylor et al. 2011).

The redshift distribution of our group sample, i.e. lens catalogue, is shown in the lower panel of Fig. 1, peaking at  $z \sim 0.2$  and extending to  $z \sim 0.5$ .

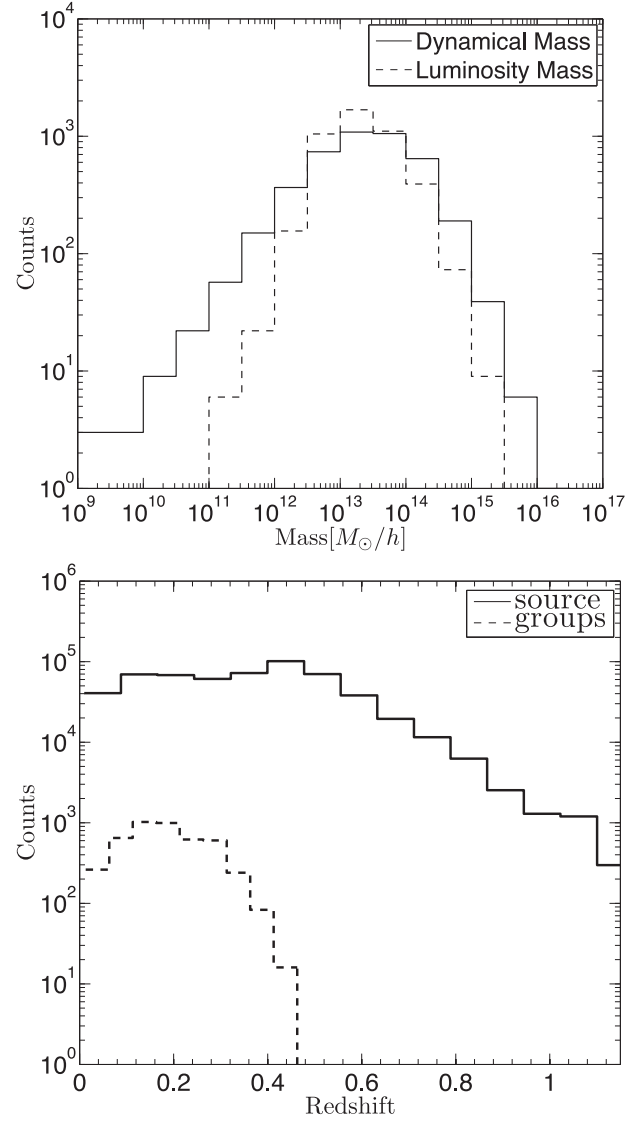
### 2.1.1 G<sup>3</sup>Cv5 mass estimators

For each GAMA group, after measuring the group velocity dispersion with the gapper estimator (Beers, Flynn & Gebhardt 1990) and correcting for a velocity measurement error, the dynamical mass of the group is estimated via

$$M_{\text{dyn}} = A_{\text{dyn}} \sigma_v^2 R_{50}. \quad (1)$$

$R_{50}$  is the projected half-abundance radius containing 50 per cent of the group members (Robotham et al. 2011). We adopt this definition

<sup>2</sup> We updated the version number to the internal version number of the group catalogue as in the GAMA data base. However, the catalogue refers to the same one as in Robotham et al. (2011), and the G3Cv1 quoted in the previous version of this paper.



**Figure 1.** The mass and redshift distributions of our lens and source samples. Upper panel: distribution of the G<sup>3</sup>Cv5 dynamical and luminosity mass estimates for our group sample. Lower panel: redshift distribution of our GAMA group sample and the SDSS source galaxies. Note that only groups with at least three members are considered in this work.

of group radius throughout this paper. The prefactor  $A_{\text{dyn}} \sim 10$  was calibrated as a function of redshift and multiplicity in the mock catalogues by Robotham et al. (2011). The mass definition used in the calibration process is not exactly the commonly used  $M_{200b}$ , but closely related to it as mentioned in Robotham et al. (2011); see Jiang et al. (2014), for more details of the exact mass definition used and how it compares to  $M_{200b}$ . The other G<sup>3</sup>Cv5 mass estimator, the luminosity mass, comes from rescaling the total group luminosity

$$M_{\text{lum}} = A_{\text{lum}} L_{\text{grp}}. \quad (2)$$

$L_{\text{grp}}$  is the total  $r$ -band luminosity of the group, corrected for the fraction of light in galaxies below the survey flux limit using the GAMA luminosity function (Robotham et al. 2011). Throughout this paper, we refer to the  $r$ -band  $L_{\text{grp}}$  as the group luminosity. Most of the GAMA groups contain members fainter than  $M^* = -20.44 + 5\log h$  (Blanton et al. 2003; Loveday et al. 2012), and the group luminosity is dominated by galaxies around



$M^*$ , so the correction factor is below 3 for about 90 per cent of the groups and  $\sim 2$  at  $z = 0.2$ , the median group redshift. The prefactor  $A_{\text{lum}}$  is calibrated using  $M_{\text{dyn}}$  for the observed groups as a function of redshift and multiplicity. Consequently,  $M_{\text{lum}}$  is median unbiased with respect to  $M_{\text{dyn}}$ .

As shown in the top panel of Fig. 1, the GAMA groups mainly reside in haloes of  $10^{13}$ – $10^{14} h^{-1} M_{\odot}$ . The dynamical mass has a broader distribution than the luminosity mass, reflecting the larger dispersion in the former estimate, particularly for the groups with low membership. We find that the same luminosity mass calibration method applied to the mock groups suggests that HM should be more tightly correlated with luminosity mass than with dynamical mass.

## 2.2 Source catalogue: SDSS shape measurements

We use as source galaxies those from the SDSS DR7 within and around the three GAMA regions. The approach we follow is to measure a per-galaxy shape distortion, and then relate those to the shear applied to the ensemble of galaxies. The shapes of these galaxies are measured by Mandelbaum et al. (2005a) and Reyes et al. (2012) using the re-Gaussianization technique, which we briefly describe in Appendix A for completeness. As recommended by Mandelbaum et al. (2005a) and Reyes et al. (2012), we keep only those galaxies with extinction-corrected  $r$ -band model magnitudes brighter than 21.8,  $r$ -band extinction below 0.2 and galaxy resolution<sup>3</sup> above 1/3 in both the  $r$  and  $i$  bands. The photometric redshifts of these galaxies are estimated using the template fitting algorithm ZEBRA<sup>4</sup> (Feldmann et al. 2006), the application of which in weak lensing is thoroughly discussed by Nakajima et al. (2012). We further require that the ZEBRA photo- $z$  determinations are successful using a non-starburst template, considering the typically large photo- $z$  errors for starburst galaxies. The final sample consists of  $\sim 5.6 \times 10^5$  galaxies, corresponding to a number density of  $\sim 1 \text{ arcmin}^{-2}$ . The lower panel of Fig. 1 shows the distribution of galaxy photo- $z$  values, which peaks around  $z = 0.5$  and extends to  $z > 1.0$ . The use of photo- $z$ s for source galaxies could introduce a bias and boost the error in our lensing mass measurement. We address these issues with the help of Monte Carlo simulations as detailed in Section 3.5, 4.2 and 5.1.

### 2.2.1 Galaxy ellipticity

For a purely elliptical galaxy image following a 2D Gaussian brightness profile, its shape can be simply quantified by the axis ratio and the direction of the major axis. Equivalently, we can measure an ellipticity,  $\chi = (\chi_1, \chi_2)$ , defined as

$$\chi_1 + i\chi_2 = \frac{1 - q^2}{1 + q^2} e^{i2\phi}, \quad (3)$$

where  $q$  is the minor to major axis ratio.  $\phi$  is the position angle of the major axis, defined in a reference frame where the positive  $x$  and  $y$  axes point to the east and the north on the sky, respectively. Note that the ellipticity is not a vector, since a rotation of the reference frame by  $\psi$  transforms  $\chi$  as

$$\begin{pmatrix} \chi'_1 \\ \chi'_2 \end{pmatrix} = \mathbf{R}(-2\psi) \begin{pmatrix} \chi_1 \\ \chi_2 \end{pmatrix}, \quad (4)$$

<sup>3</sup> The galaxy resolution is a measurement of how extended the galaxy is compared to the width of the PSF; see Mandelbaum et al. (2005a) for the exact definition.

<sup>4</sup> <http://www.astro.ethz.ch/research/Projects/ZEBRA>

where

$$\mathbf{R}(\theta) = \begin{pmatrix} \cos \theta & \sin \theta \\ -\sin \theta & \cos \theta \end{pmatrix} \quad (5)$$

is the rotation matrix. However, we still write it in a vector form to simplify equations involving dot products of ellipticities and shears later, where  $\chi \cdot \chi' = \chi_1 \chi'_1 + \chi_2 \chi'_2$ .

A real galaxy image is typically the convolution of a non-Gaussian intrinsic image with a non-Gaussian point spread function (PSF). In Appendix A, we describe how we measure the ellipticities for real galaxies. How the ellipticity relates to the lens distribution will be described in Section 3.1.

## 2.3 Mock group catalogues: Millennium light-cones

The GAMA group finder has been run on a set of nine light-cone mock galaxy catalogues by Robotham et al. (2011) to produce mock group catalogues that allow us to compare the model predictions with observations and investigate sample variance. The mock galaxy catalogues were created following the approach developed by Merson et al. (2013), briefly summarized here.

First a GALFORM semi-analytical galaxy formation model (Bower et al. 2006, in this case) is run on merger trees extracted from the Millennium simulation (Springel et al. 2005) to create the galaxy distribution within each simulation snapshot. Using the individual snapshots (with replications if necessary), a galaxy light-cone is generated by sampling the galaxies according to their redshift and distance away from the observer. An interpolation on galaxy position, velocity and  $k$ -correction is applied between snapshots to avoid any abrupt transitions or features at snapshot boundaries. All other galaxy properties are fixed to the earlier snapshot. Finally, the GAMA survey selection function is applied to the galaxies in the light-cone to produce a mock GAMA survey. When applying the survey selection function we force the mock luminosity function to reproduce perfectly the observed luminosity function, by abundance matching. This changes the  $r$ -band magnitudes of the original GALFORM predicted magnitudes by less than 0.15 mag typically.

This process is repeated for each of the nine different GAMA light-cone mocks, all extracted from the same Millennium simulation, with some limited attempt at reducing any overlap between each of them. Further details of their construction and limitations are given in Robotham et al. (2011) and Merson et al. (2013).

The  $G^3\text{Cv5}$  grouping algorithm was run on these GAMA mock surveys, yielding the so-called mock group catalogues. Each mock group has the same set of observational properties (and measured in exactly the same way) as the real GAMA groups. For the purpose of this study, we also associate a true HM,  $M_h$ , with each group by selecting the mass of the dark matter halo hosting the iteratively-determined central galaxy of the mock group.<sup>5</sup>

## 3 METHOD: MAXIMUM-LIKELIHOOD WEAK LENSING

One might wonder whether the MLWL technique is simply stacked weak lensing extended to the unbinned limit, that is, the case in which one has at most a single lens–source pair inside each bin. While stacked weak lensing usually works pair by pair for all the lens–source pairs, the MLWL method used here operates source by

<sup>5</sup> We note that this matching differs from what was done in Robotham et al. (2011), as discussed further in Section 6.1.

source. With  $N_s$  source galaxies one has  $2N_s$ -independent observables since each source galaxy has two ellipticity components (see equation 3). Coupled with  $N_\ell$  lens galaxies, this gives  $N_\ell N_s$  tangential shear measurements. However, these  $N_\ell N_s$  pairs are generally not independent, and the covariance matrix of these measurements has at most  $2N_s$  non-zero eigenvalues. Hence the matrix is not invertible when  $N_\ell N_s > 2N_s$  and, in this case, it is not possible to write down the joint probability distribution function (PDF) of these variables. In other words, attempts to extend stacked lensing to the unbinned limit will fail when the total number of radial bins from all the mass bins exceeds the intrinsic number of degrees of freedom in the source sample ( $2N_s$ ). However, there is still a PDF associated with the data set in the unbinned case when one works in the eigenspace, i.e. directly with the shear of each source galaxy rather than the tangential shear of each lens–source pair, as we do here.

We start by describing the ellipticity of each source galaxy with a two-dimensional Gaussian distribution, which enables us to write down a likelihood function combining all the source galaxies. The model dependence enters through the expected ellipticity of each source. This is achieved by modelling the predicted ellipticity field as a superposition of the shear field from all the foreground lenses. Each lens is modelled as a circularly symmetric mass distribution with a single parameter. In principle, the mass parameter of all the lens haloes can be estimated simultaneously by optimizing the joint likelihood of all the source ellipticities. However, this means a parameter space with a dimensionality of the number of lenses,  $\sim 4500$  for our sample, which is not easily manageable. Besides, the huge number of parameters also means extremely low signal-to-noise for the estimate of each individual parameter. Instead of fitting the mass of each halo explicitly, we reduce the dimensionality by predicting their masses from group observables (e.g. group luminosity), and only fit the parameters of a mass-observable relation. We also take a second approach by dividing the sample into a small number of bins according to observables, and fit a single mass to all the haloes within each bin. In the following subsections, we give a detailed description of our implementation.

### 3.1 Predicting the ellipticity of source galaxies

The shear field, generated by foreground lenses, transforms the intrinsic ellipticities of source galaxies into observed ellipticities. To linear order, with our definition the ellipticity transforms under a small applied shear  $|\gamma| \ll 1$  as (e.g. Bernstein & Jarvis 2002)

$$\chi = \chi_0 + 2\gamma - (2\gamma \cdot \chi_0)\chi_0. \quad (6)$$

If the intrinsic ellipticity,  $\chi_0$ , of each galaxy is randomly oriented with no correlation between its two components, then the expectation value of the observed ellipticity can be found from equation (6) as

$$E[\chi] = 2\mathcal{R}\gamma, \quad (7)$$

with

$$\mathcal{R} = 1 - \sigma_{\text{SN}}^2 \quad (8)$$

being the shear responsivity (Bernstein & Jarvis 2002). Here  $\sigma_{\text{SN}}^2 = E[\chi_{0,1}^2] = E[\chi_{0,2}^2]$  is the intrinsic shape noise. In the presence of measurement errors, the responsivity (equation 8) is still valid, and can be equivalently derived from the more general equation (5.33) in Bernstein & Jarvis (2002) with a constant weight function.

It also follows from equation (6) that when  $|\gamma| \ll 1$ , the predicted ellipticity  $\hat{\chi} = E[\chi]$  due to the shear contribution from different

lenses adds up linearly for the same source:

$$\begin{pmatrix} \hat{\chi}_1 \\ \hat{\chi}_2 \end{pmatrix} = 2\mathcal{R} \sum_{\ell} \mathbf{R}(2\phi_{\ell} + \pi) \begin{pmatrix} \gamma_{t,\ell} \\ \gamma_{\times,\ell} \end{pmatrix} \quad (9)$$

where  $\mathbf{R}(\theta)$  is the rotation matrix defined in equation (5),  $\gamma_{t,\ell}$  and  $\gamma_{\times,\ell}$  are the tangential and cross shear produced by lens  $\ell$  at the position of the source and  $\phi_{\ell}$  is the position angle of the lens in the reference frame of the source. Note the tangential reference frame is rotated by  $\phi_{\ell} + \pi/2$  from the local source frame. The summation runs over all contributing lenses (i.e. foreground haloes).

### 3.2 Lens models

We model the mass distribution of each group as a spherical NFW (Navarro, Frenk & White 1996, 1997) halo, with a single parameter,  $M$ , defined as the virial mass such that the average matter density inside the virial radius equals 200 times the mean density of the universe. The concentration parameter is fixed as in Duffy et al. (2008),

$$c = 10.14 \left( \frac{M}{2 \times 10^{12} h^{-1} \text{M}_{\odot}} \right)^{-0.081} (1+z)^{-1.01}. \quad (10)$$

The data used in this study are consistent with these assumptions, but do not provide sufficient leverage to fit the internal halo profile while also determining the dependence of total mass on other group observables; hence the restricted lens model adopted here. We denote the virial radius following this definition as  $R_{200b}$ . We also considered a central point source component representing the SM of the central galaxy, but found it had almost no impact on the results and can be safely ignored for this analysis. In this work, we have also neglected the contribution to the lensing signal from line-of-sight structures, the impact of lens group asymmetries, and contamination from radial alignments of group member galaxies. Previous studies (Marian, Smith & Bernstein 2010; Schneider, Frenk & Cole 2012; Schneider et al. 2013) suggest that these effects are likely to be present at a level of no more than a few per cent. The contributions from these uncertainties, as well as the contributions from any lenses absent from our sample to the observed source shapes, are effectively considered as part of the intrinsic shape noise.

These circularly symmetric lenses induce only tangential shear in the source images,

$$\gamma_{\times,\ell} = 0 \text{ and} \quad (11)$$

$$\gamma_{t,\ell} = \frac{\Delta\Sigma}{\Sigma_{\text{crit}}} \quad (12)$$

(see e.g. Schneider 2005). Here  $\Delta\Sigma = \Sigma(<r) - \Sigma(r)$  is the difference between the mean physical surface overdensity,  $\Sigma$ , within a radius  $r$  and that at  $r$ . Analytical expressions for  $\Delta\Sigma(r)$  for NFW haloes can be found in Wright & Brainerd (2000). The critical physical surface density is defined as

$$\Sigma_{\text{crit}} = \frac{c^2}{4\pi G} \frac{D_s}{D_{\ell}s D_{\ell}}, \quad (13)$$

where  $D_{\ell}$ ,  $D_s$  and  $D_{\ell s}$  are the angular diameter distances to the lens, the source and that between the two, respectively. In calculating these distances we adopt the fitting formula of Adachi & Kasai (2012), which is accurate to within 1 per cent, for relevant cosmologies.

### 3.3 Likelihood function

Following Hudson et al. (1998), we assume the noise in the observed  $\chi$  follows a bivariate Gaussian distribution. The probability of observing each source galaxy with shape  $\chi = (\chi_1, \chi_2)$  is given as

$$p(\chi|\hat{\chi}) = \frac{1}{2\pi\sigma^2} e^{-\left[\frac{(\chi_1 - \hat{\chi}_1)^2}{2\sigma^2} + \frac{(\chi_2 - \hat{\chi}_2)^2}{2\sigma^2}\right]}, \quad (14)$$

where the single-component variance,  $\sigma^2 = \sigma_\chi^2 + \sigma_{\text{SN}}^2$ , is the sum of the measurement noise,  $\sigma_\chi$ , and intrinsic shape noise,  $\sigma_{\text{SN}}$ . For our source sample,  $\sigma_{\text{SN}} \simeq 0.4$  (Mandelbaum et al. 2005a) provides the dominant contribution to the total noise.<sup>6</sup> The predicted ellipticity,  $\hat{\chi}$ , is given by equations (9), (11) and (12).

The likelihood function of our full lens–source sample is written as,

$$L = \prod_i p_i, \quad (15)$$

where  $i$  runs over all the source galaxies. In principle, an imperfect PSF correction could break the statistical independence of the likelihoods for individual source galaxies so the combined likelihood is no longer a simple product as above. Even in this case, however, the large shape noise will make equation (15) true to good approximation.

### 3.4 Likelihood ratio

The log-likelihood function can be written as

$$\ln(L/L_0) = \sum_i \left[ \frac{(2\chi - \hat{\chi}) \cdot \hat{\chi}}{2\sigma^2} \right], \quad (16)$$

where  $\ln L_0$  is a constant quantifying the log-likelihood of the observed shapes given a model that predicts no gravitational shear. This  $L_0$  is independent of the model parameters, varying only with the data.

The observed ellipticity is the sum of a true ellipticity, produced by the gravitational shear from the entire mass distribution, and a noise component, i.e.  $\chi = \chi_T + \epsilon$ , while the predicted ellipticity can be written in terms of a difference from the true shear-induced ellipticity, through  $\hat{\chi} = \chi_T - \chi_\Delta$ . Note  $\chi_\Delta = 0$  would correspond to a perfect model. With this decomposition, the likelihood ratio reduces to

$$2 \ln(L/L_0) = \sum_i \left( \frac{\chi_T^2 - \chi_\Delta^2 + 2\epsilon \cdot \hat{\chi}}{\sigma^2} \right) \quad (17)$$

$$= \sum_i \left( \left( \frac{S}{N} \right)_i^2 - \left( \frac{\Delta S}{N} \right)_i^2 + \left( \frac{2C_{\text{MN}}}{N^2} \right)_i \right), \quad (18)$$

with the first term representing the signal-to-noise ratio of the data, the second term deriving from discrepancies between the model and actual gravitational shears and the last term being the model-noise cross-correlation.

Intrinsic alignments of background galaxies and systematic biases in the measured ellipticities can both produce regions of

the survey in which  $\langle \epsilon \rangle \neq 0$ . In addition, the predicted ellipticities near to survey boundaries will typically have a preferential alignment, because no contribution is taken into account in the model from lenses just outside the survey region. Consequently, the model-noise cross-correlation term in equation (18) may well be non-zero near to the edges of the survey region, meaning that the most likely model will be biased by this cross-correlation. In stacked weak lensing, this cross-correlation term shows up as systematic shear (see e.g. Hirata et al. 2004; Mandelbaum et al. 2005a). It can equivalently be understood as the non-zero residual of tangential shear averaged inside boundary-crossing annuli around sources. This systematic shear can be avoided by excluding the contribution to the source galaxy predicted ellipticity from any lens more distant than the nearest survey boundary, as we will do in Section 4.1.

In the absence of the cross-correlation term, the interpretation of the likelihood ratio is now clear: it is simply the difference between the signal-to-noise ratio in the data and that from the model deficiency. Since  $L_0$  is model-independent, maximizing the likelihood function is equivalent to minimizing the model deficiency. This makes MLWL an ideal tool to search for the tightest mass-observable relations, or the least-scatter HM estimators, as we will do in Section 6.2.

According to equation (18), one needs to avoid regions in the data set where  $|\Delta S| \gtrsim S$  is expected, to avoid degrading the overall signal to noise or producing biased fits. It also becomes clear from equation (18) that stacking or binning reduces the signal to noise by averaging the model within each bin, thus contributing to the model deficiency term.

More generally, one can define a test statistic

$$TS = 2 \ln(L/L_0), \quad (19)$$

where  $L$  is the maximum-likelihood value of a full model while  $L_0$  is that of the same model with some parameters fixed (the null model). According to Wilks's theorem (Wilks 1938), if the data follow from the null model, then TS follows a  $\chi^2$  distribution with  $n$  degrees of freedom, where  $n$  is the difference between the number of free parameters in the full and null models. For a measured TS, the probability that such a large TS is compatible with noise, or the  $p$ -value, is simply  $p = P(\chi_n^2 > TS)$ . This can be converted to a Gaussian significance of  $\Phi^{-1}(1 - p/2)\sigma$ , where the function  $\Phi^{-1}$  is the quantile function of the Gaussian distribution. The covariance among parameters can also be estimated from the Hessian matrix of the likelihood ratio with respect to the parameters. Expanding the likelihood ratio locally around the maximum-likelihood value to leading order, we have

$$\delta TS = \delta \mathbf{c}^T \mathbf{H} \delta \mathbf{c}, \quad (20)$$

where  $\mathbf{c}$  is a column vector of model parameters, and  $\mathbf{H} = \nabla_c \ln(L)$  is the Hessian matrix.  $\delta TS$  is now the likelihood ratio with respect to a null model at  $\mathbf{c} + \delta \mathbf{c}$ . Setting  $\delta TS = 1$ , the  $p = 0.317$  critical value of the  $\chi^2$  distribution, one obtains the covariance matrix of parameters as  $\Sigma_{\text{cov}} = \mathbf{H}^{-1}$ . Alternatively, the errors on the parameters can be estimated using random catalogues, which are particularly useful when accounting for additional systematics. This will be described in Sections 3.5 and 4.2.

### 3.5 Prior distribution of nuisance parameters

So far we have assumed that the only uncertainties come from the measured shapes of the source galaxies. However, the likelihood function depends implicitly on the redshift of each source galaxy and the inferred centre and predicted mass for each lens.

<sup>6</sup> Reyes et al. (2012) found the measurement noise in Mandelbaum et al. (2005a) was underestimated, leading to an overestimate of the shape noise used here. Reyes et al. (2012) estimates the shape noise to be  $\sigma_{\text{SN}} \simeq 0.35$ – $0.37$ . Adopting this shape noise would lead to a  $\sim 2$ – $4$  per cent increase in the responsivity. As a result, the derived masses would be lowered by a similar factor.



The uncertainties in these implicit parameters can be accounted for by marginalizing over their prior distributions. With any observed source redshift,  $z_o$ , observed lens centre,  $\mathbf{X}_o$  and predicted lens mass,  $M_o$ , the probability distributions of the actual values can be written as  $P(z|z_o)$ ,  $P(\mathbf{X}|\mathbf{X}_o)$  and  $P(M|M_o)$ . Given knowledge about these additional stochastic processes, the likelihood function can be more generally written as

$$L = \int \prod_{s=1}^m p(\mathbf{X}_s|z_s, \mathbf{X}_1, \mathbf{X}_2, \dots, \mathbf{X}_n, M_1, M_2, \dots, M_n) dP(z_s|z_{o,s}) \prod_{\ell=1}^n dP(\mathbf{X}_\ell|\mathbf{X}_{o,\ell}) dP(M_\ell|M_{o,\ell}), \quad (21)$$

where the subscripts  $s$  and  $\ell$  represent different sources and lenses in the sample. The above equation arises from assuming independent prior distributions,  $P(z_s|z_{o,s})$ ,  $P(\mathbf{X}_\ell|\mathbf{X}_{o,\ell})$  and  $P(M_\ell|M_{o,\ell})$ , for the different sources and lenses, although it is straightforward to generalize to correlated distributions.

Equation (21) is too computationally intensive to solve directly. Instead, we take an indirect approach in our likelihood optimization and continue to use equation (15) as our likelihood function. Ignoring the stochastic processes mentioned above should lead to both a biased parameter estimation and underestimated parameter uncertainties. In addition, Wilks's theorem would no longer hold to interpret TS. To determine these biases and errors, we will apply the same fitting process to a set of random catalogues in which these additional stochastic processes have been introduced and the actual parameter values are known. Comparing the distribution of the fitted parameters with the input values, we can measure the bias and errors introduced by this method. These can then be used to correct the results inferred from the real observations, and calibrate where significance levels lie within the TS distribution.

To construct the random catalogues, the prior distributions are chosen as follows:

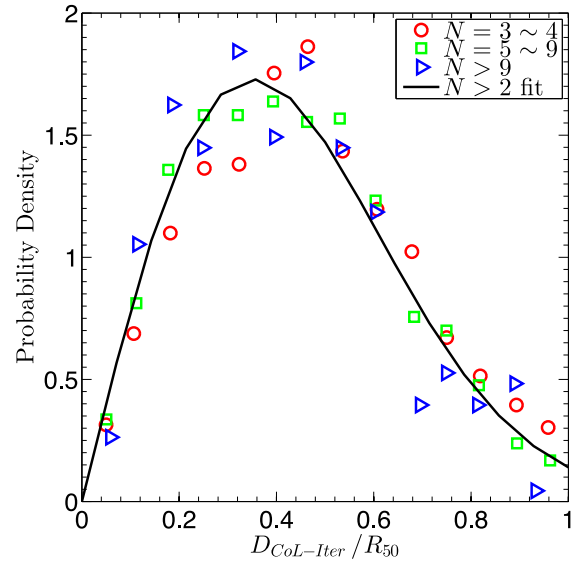
$$P(z|z_o) = \mathcal{N}(z_o, \sigma_z), \quad (22)$$

$$dP(\mathbf{X} = \{r, \theta\}|\mathbf{X}_o) = \frac{r}{\sigma_X^2} \exp\left(-\frac{r^2}{2\sigma_X^2}\right) dr \frac{d\theta}{2\pi}, \quad (23)$$

$$P(\log M|M_o) = \mathcal{N}(\log M_o, \sigma_{\log M}), \quad (24)$$

where  $\mathcal{N}(\mu, \sigma)$  is a Gaussian distribution with mean  $\mu$  and standard deviation  $\sigma$ ,  $r$  and  $\theta$  are the two-dimensional separation and position angle of  $\mathbf{X}$  with respect to  $\mathbf{X}_o$ , and  $\sigma_{\log M}$  represents the width of the true HM distribution for the appropriate mass estimator. For each source galaxy, the photo- $z$  standard deviation is obtained by symmetrizing the ZEBRA  $1\sigma$  confidence limits,  $z_\ell$ ,  $z_u$ , through  $\sigma_z = \sqrt{[(z_u - z_o)^2 + (z_\ell - z_o)^2]/2}$ . These estimated photo- $z$  uncertainties are similar to those obtained by Nakajima et al. (2012), who compared their estimated galaxy photo- $z$  values to spectroscopic redshifts.

We choose to centre haloes on the iteratively-determined centres of light, which in most cases coincide with the locations of the BCGs. Although the existence of an offset between BCG and the real halo centre is well recognized (see e.g. Skibba et al. 2011; George et al. 2012; Zitrin et al. 2012, and references therein), a reliable and general quantification of the offsets is not yet available. In order to estimate the prior distribution of offsets between projected mass and iteratively-determined centres of haloes, we start from investigating the displacements between different observational proxies of the halo centre. As shown in Fig. 2, the displace-

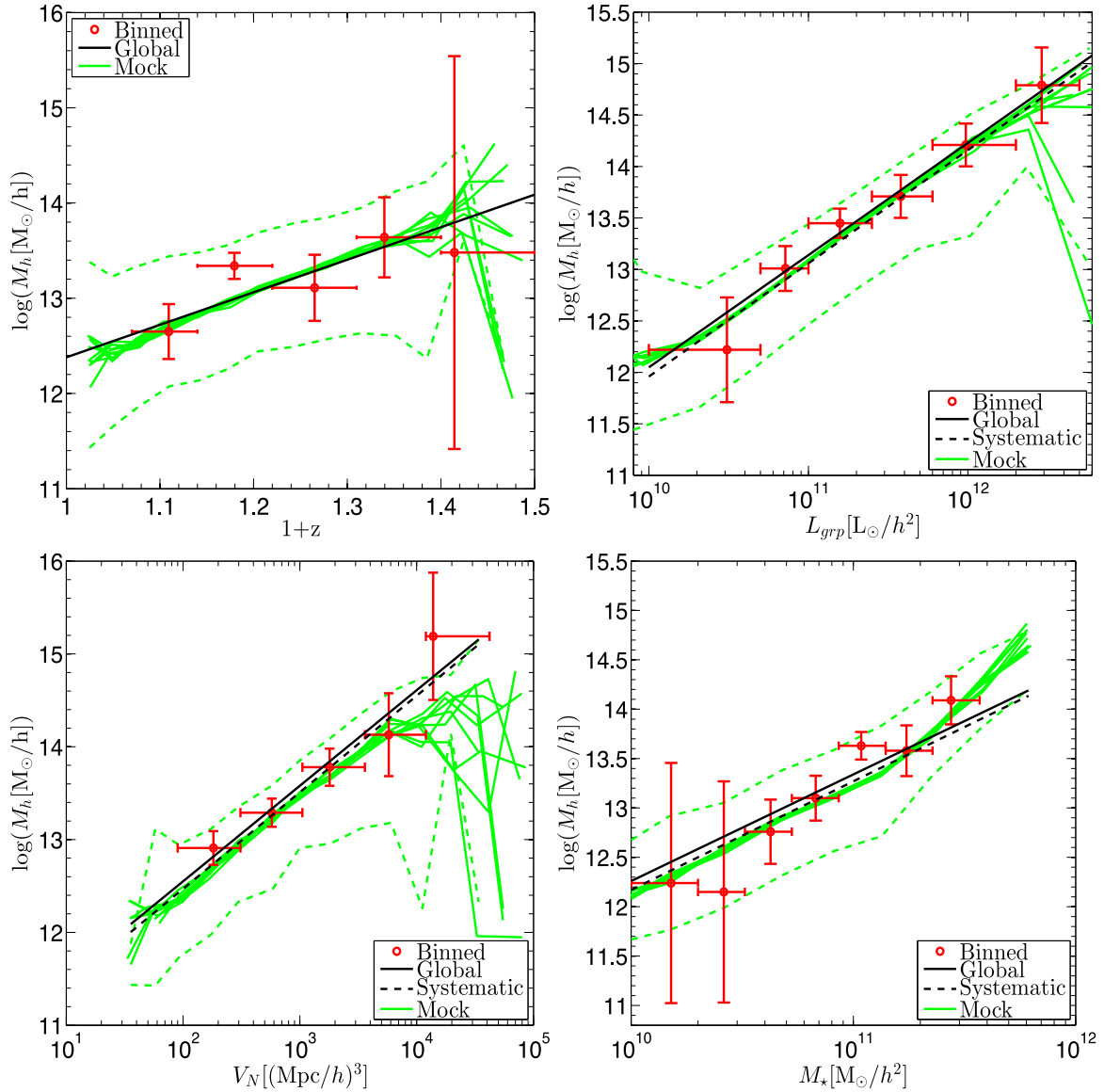


**Figure 2.** Distribution of the offset between the centre of light and the iterative centre for  $G^3Cv5$  groups. The separation between the two centres,  $D_{CoL-Iter}$ , is normalized by the comoving size,  $R_{50}$ , of each group. Different symbols represent different multiplicity ranges and the black solid line is a Rayleigh distribution fitted to the whole sample.

ment between the iteratively-determined and overall light centres in the real  $G^3Cv5$ , when expressed in units of the group radius,  $R_{50} \sim 0.2R_{200b}$ , is almost independent of group observed mass or multiplicity. Its distribution can be well fit with a 2D Gaussian with mean 0 and  $\sigma_{\tilde{X}} = 0.35$  in each dimension, where  $\tilde{X} = X/R_{50}$ . In Fig. 2 only the distribution of  $|\tilde{X}| = D_{CoL-Iter}/R_{50}$  is plotted, which is a Rayleigh distribution (see equation 23). Assuming the offset distributions of these two centres from the projected mass centre are independent and identical, this implies that  $\sigma_{\tilde{X}} = 0.35/\sqrt{2} \simeq 0.2$ . Hence, we model the offset between observed and true halo centres with a Gaussian distribution having  $\sigma_X = 0.2R_{50}$ . The median,  $\sigma_X$ , in our sample is  $\sim 0.03 h^{-1}$  Mpc, comparable with the estimation of  $\sim 0.01 h^{-1}$  Mpc by Zitrin et al. (2012) for their SDSS cluster sample, and with the BCG offset of  $\sim 0.02$  Mpc estimated in George et al. (2012).

To estimate the distribution of the true HM at a given observationally inferred mass, we make use of the mock  $G^3C$  catalogues. In these, the true HM is well described by a lognormal distribution for any given dynamical (luminosity) mass measurement, with a dispersion  $\sigma_{\log M} = 0.6-0.8$  ( $\sigma_{\log M} = 0.5-0.7$ ), increasing (decreasing) with mass. For a measured luminosity mass in the range of  $10^{13}-10^{15} h^{-1} M_\odot$ , which comprises the majority of our lenses, the dispersion stays roughly constant at  $\sigma_{\log M} = 0.5$ , as is evident in the upper right panel of Fig. 3. In what follows, we adopt  $\sigma_{\log M} = 0.5$  by default, but use  $\sigma_{\log M} = 0.7$  for the dynamical mass estimator.

Note that if the full likelihood function (equation 21) is used, then in principle any parameters that are part of the distribution function can be fitted. For example, one would be able to measure the mean logarithmic HM, or the median mass parameter for the lognormal prior distribution in HM (equation 24). As stated above, in this work we choose an alternative approach by fitting a simple likelihood function to the data ignoring the priors, and then calibrate the fitted parameters using random catalogues accounting for the priors. This is equivalent to the full likelihood fitting and, in the remainder of the paper, we will quote our calibrated best-fitting



**Figure 3.** HM scaling with observed group properties. The upper left panel contains the dependence of group mass on redshift, showing the selection in our sample. The other three panels show the scaling of HM with  $r$ -band group luminosity,  $L_{\text{grp}}$ , multiplicity volume,  $V_N$ , and SM of the central galaxy,  $M_*$ . In each panel, the data points with error bars show the HM measured using MLWL within each observable bin. The vertical error bars are estimated from the weak-lensing likelihood, while the horizontal error bars simply mark the span of each bin. Black solid lines are the globally fitted power-law scalings from the MLWL method. The black dashed lines show the global fits after systematic correction (except in the redshift dependence panel). Note we have not applied systematic corrections to the binned measurements. Green solid lines depict the median relation extracted from nine mock GAMA catalogues, while the green dashed lines mark the typical 16th and 84th (i.e.  $\pm 1\sigma$ ) percentiles of the HM distribution in one mock catalogue.

mass-observable relations as the median mass-observable relation assuming a lognormal mass dispersion as in equation (24).

## 4 DATA ANALYSIS

### 4.1 Data cuts

In order to minimize systematic uncertainties, a series of cuts are applied to select the lens–source pairs for the likelihood analysis, as described below.

*Closed-circle cut.* The model-noise correlation discussed in Section 3.4 is most significant on intermediate ( $\sim 10$  Mpc) to large scales for our sample, but in this paper we are considering the

small-scale matter distribution in and around haloes. Thus, instead of making any correction, we completely avoid this boundary effect by imposing a closed-circle cut. Specifically, when predicting the gravitational shear at the location of galaxy  $s$ ,  $\hat{\chi}_s$ , our model only includes contributions from lenses that are closer to the source than is the nearest survey boundary.

*Virial cut.* We model each lensing group with a single NFW halo. However, on large scales the two-halo term, i.e. the matter distribution contributed by nearby haloes, dominates over the single halo term. Since our sample does not cover arbitrarily low-mass haloes, our modelled matter distribution will be missing the contribution from low-mass haloes that are not modelled. Hayashi & White (2008) showed that a sharp transition in the HM cross-correlation,

$\xi_{\text{hm}}$ , happens at a scale where  $\xi_{\text{hm}} \sim 6$ , corresponding to  $\sim 3R_{200b}$  for the HM and redshift ranges relevant here. Within this distance, the mass distribution is well described by a single halo profile. To avoid the correlation-dominated regime, we limit the analysis to within  $2R_{200b}$  of each lens, where the virial radius  $R_{200b}$  of the group is estimated from its luminosity mass. This cut essentially decouples the lens modelling of haloes from each other, except for close by ones. As we further discuss in Appendix B2, the haloes that are not modelled should introduce a bias of less than 3 per cent in our mass estimates when our data cuts are applied.

*Centre-offset cut.* If the iteratively-determined lens centre is offset from the projected centre of mass, then this will lead to an underestimate of the HM with the largest errors being made in the central density profile. To reduce any bias associated with this effect, lens–source pairs are not used where the source is within a projected distance  $r_p = 0.3R_{50}$  of a lens. This corresponds to a median physical radius of  $\sim 0.04 h^{-1} \text{ Mpc}$ .

*Obscuration cut.* It can be difficult to measure the shapes of background galaxies that lie close, in projection, to the bright central galaxies of foreground groups (e.g. Hirata et al. 2004; Mandelbaum et al. 2005a). Budzynski et al. (2012) found that the obscuration radius of SDSS DR7 galaxies is about 5 arcsec, so we exclude any source galaxy that lies within 10 arcsec of a foreground halo centre in our sample. Adopting an even larger cut of 20 arcsec makes no significant difference to our results.

*Redshift cut.* As a result of the large uncertainty in photometric redshift measurements, some foreground galaxies containing no real shear signal could be mistakenly identified as background source galaxies. To prevent excessive contamination from foreground galaxies, we only use source galaxies that have a photometric redshift at least  $\Delta z = 0.3$  higher than the spectroscopic redshift of the lens. This choice of redshift buffer is more conservative than the  $\Delta z = 0.1$  in Mandelbaum et al. (2006b), where they chose to correct for the remaining contamination with a boost factor. As there is a low lensing efficiency for small lens–source redshift separations, we estimate that our choice of the redshift buffer only reduces the signal to noise of the resulting measurements by  $\sim 25$  per cent compared to no buffering, while effectively removing all foreground galaxy contamination (see Appendix B1). This large redshift cut also reduces systematics from the photo- $z$  prior distributions, since  $\Sigma_{\text{crit}}$  is less sensitive to source redshift for larger redshift separations between lens and source.

*Multiplicity cut.* As stated in Section 2, we only keep groups with three or more members as lenses by default. Note that this creates a multiplicity-limited sample whose mass-observable relations could generally differ from those in a volume-limited sample. To compare our results with theoretical models properly, we will use mock catalogues with the same selection criteria as the observational sample. We discuss this selection effect further when we compare our measured mass–light relation and SM–HM relation with other measurements in Sections 5.3, 5.4, and Appendix B3.

## 4.2 Assessing systematics: bias, error and significance

Random catalogues are used to calibrate the MLWL method for systematic errors introduced by the cuts applied to the data, described above, and the ignorance of prior distributions highlighted in Section 3.5. These catalogues are Monte Carlo realizations that also provide estimates of the statistical significance of our results. We

will call them *random* catalogues, to differentiate from the galaxy mock catalogues described in Section 2.3, which are produced using a physically motivated galaxy formation model.

The random catalogues are based on the subsets of  $G^3\text{Cv5}$  groups and SDSS source galaxies that we are considering. For any lens, an observed mass is assigned from the parametrized mass-observable relation that we try to calibrate. True lens centres and masses are chosen for each group from the distributions given in equations (23) and (24), while the source galaxies are assigned true redshifts via equation (22) and ‘intrinsic’ ellipticities according to a bivariate Gaussian with  $\sigma = \sqrt{\sigma_x^2 + \sigma_{\text{SN}}^2}$ . This realization of the source galaxy population is lensed by the set of inferred true lenses, ignoring the two-halo term, which is estimated to produce under 3 per cent bias in our results (see Appendix B2). Thousands of random catalogues were created, with all observational properties except source shapes being identical with those in the real data.

The same analysis procedure is applied to each random catalogue, adopting the same data cuts as were used with the real data, yielding distributions of the fitted parameters from the random catalogues. In all cases studied, the distributions can be reasonably well described by a normal distribution. For each parameter  $x$  with mean,  $\mu_x$ , and standard deviation,  $\sigma_x$ , in the random catalogues, we derive its bias  $\Delta_x = x_0 - \mu_x$ , where  $x_0$  is the model input value. These derived biases and uncertainties are then applied to the parameters inferred from the real data, and we will quote our final measurements as

$$x = \hat{x} + \Delta_x \pm \sigma_x, \quad (25)$$

where  $\hat{x}$  is the best-fitting parameter value from the likelihood analysis on the real data set. We leave the bias term explicitly in the result, because it depends on our assumptions of the prior distributions.

As explained in Section 3.4, in order to translate TS to a significance value, one needs to know the distribution of TS under the condition that the data are described by the null model. In the standard likelihood analysis, this is given by Wilks’s theorem, to be a  $\chi_n^2(\text{TS})$  distribution. However, our TS is estimated from a simple likelihood model which is only a crude description of the data distribution, because the prior distributions are ignored in the simple model. This invalidates Wilks’s theorem. The distribution of our estimated TS is therefore expected to differ from  $\chi_n^2(\text{TS})$ , and we calibrate this distribution using our random catalogues. As in Han et al. (2012), we find that the TS distribution in the presence of systematics no longer follows a  $\chi_n^2(\text{TS})$  distribution. However, when scaled as  $\text{TS}' = \text{TS}/b$ , where  $b$  is a constant to be determined,  $\text{TS}'$  can be very well described by a  $\chi_n^2(\text{TS}')$  distribution with the same number of degrees of freedom. In what follows, instead of interpreting TS by reference to a  $\chi_n^2(\text{TS}/b)$  distribution, we will make use of  $\text{TS}' = \text{TS}/b$  which behaves as a standard  $\chi_n^2$  variable. This  $\text{TS}'$  serves as a ‘corrected’ TS and can be used to obtain significance levels using conventional  $\chi_n^2$  distributions. By fitting the TS distribution in the random catalogues with a  $\chi_n^2(\text{TS}/b)$  distribution, we can derive the scalefactor  $b$  and use it to correct the observed TS in the real measurements.

## 5 RESULTS AND DISCUSSION

In this section we describe in detail our measured mass-observable relations, and compare these results with those in previous studies. As mentioned in the beginning of Section 3, we will be taking two complementary approaches in our fitting: 1) splitting the whole sample into several bins according to some observable and fitting a

single mass to all the haloes within each bin; 2) predicting the mass of each halo from a mass-observable relation and fitting for the parameters of this relation globally. While the former approach is able to give a non-parametric description of the mass-observable relations, the latter uses all the lenses more efficiently and yields analytical descriptions of the relations. We summarize these parametrized fits in Table 1, along with an estimated bias and uncertainty inferred from random catalogues, in the form of equation (25). We also list the correlation coefficients, estimated from the likelihood surface between parameters from the fitting, as well as the TS with respect to a null model with no gravitational shear. A visualization of the halo density profiles through stacked lensing is provided in Appendix D. Since we will be showing the best fits together with systematic corrections throughout the following sections, we first provide an overview of those systematic corrections.

### 5.1 Overview of the systematic corrections

Systematic corrections to the fits are derived following the procedure detailed in Section 4.2 by applying our likelihood fitting to random catalogues that account for the prior distributions described in Section 3.5. After incorporating these additional stochastic processes in the random catalogues, the derived errors are generally larger than those estimated from direct likelihood fitting of the real data. The systematic biases barely affect the power-law slopes in our models, and are generally smaller than the parameter uncertainties.

We use the random catalogues to check for effects of both the data cuts and the prior distributions. To check the effect of the data cuts alone, we first create two sets of random catalogues with no prior distributions. In generating these catalogues, one set has the same data cuts as in Section 4.1 when predicting the shear field, while the other set has no data cuts at all. In both cases, the true parameters and their errors are accurately recovered from direct likelihood fitting on the random catalogues. This confirms that our adopted data cuts do not bias the results, and that our MLWL method is working well when no systematics from prior distributions are present. To calibrate the effect of the priors, we generate one set of random catalogues for each mass-observable relation that we wish to calibrate. Direct likelihood fitting is performed on these catalogues with no priors in the model, and the bias and error of the fitted parameters are extracted from their distributions after the fitting.

To see the separate effects of photo- $z$ , centre offset and mass dispersion on the fitting, we generate one additional set of mocks including each effect individually for the last model in Table 1,  $M = AM_{\text{lum}}$ , and assess their biases. This yields  $\Delta_{\log(A)} = 0.02, 0.08, -0.17$  for photo- $z$ , centre-offset and mass-dispersion biases, respectively, revealing that one tends to underestimate the mass when ignoring photo- $z$  bias and centre-offset effects, while overestimating the mass by assuming there is no dispersion in the mass-observable relation. Our estimated photo- $z$  bias translates into  $-5$  per cent in mass, in good agreement with that obtained by Nakajima et al. (2012) at our median group redshift  $z = 0.2$  (assuming  $M \propto \Delta \Sigma^{1.5}$ ; see Mandelbaum et al. 2010). Mandelbaum et al. (2005b) found that the stacked lensing-estimated mass lies in between the mean and median value of the actual mass of the sample in the presence of a mass scatter. This is consistent with our result that for a lognormal mass scatter, the estimated mass is higher than the median (or the mean in  $\log M_h$ ). Note that the overall bias  $\Delta_{\log(A)} = -0.09$  is roughly the summation of the three, but is dominated by the mass-dispersion bias. Assuming a mass dispersion of 0.7 dex would lead to  $\Delta_{\log(A)} = -0.32$ . In Table 1 we adopt a mass dispersion of 0.5

dex by default, and use 0.7 dex for the dynamical mass estimators (marked by † in the table), leading to larger biases in their parameters.

### 5.2 Mass-observable scaling relations

Before parametrizing the mass-observable relations with particular functional forms, we can measure them in a non-parametric way by splitting the lens sample according to a single mass proxy. We fit a single mass parameter to each subsample of lenses. These measurements will provide a consistency check with the parametrizations adopted in our global fits. Unlike stacked lensing, we still do maximum-likelihood fitting over every source galaxy after splitting the lens sample. As a result of our virial cut, the different lenses are mostly decoupled from each other, and it makes little difference whether we fit the bins jointly or independently. For the same reason, we expect the systematic correction to each binned measurement to be the same as that obtained for the global fit. In addition, because we present the binned measurements mostly to reassure that our parametrizations of the mass-observable relations are reasonable, and because it is computationally expensive to estimate the systematic corrections, we make no attempt to derive the corrections for the binned measurements.

In Figs 3 and 4 we explore the scaling relations for various mass observables: group velocity dispersion,  $\sigma_v$ ; group total luminosity,  $L_{\text{grp}}$ ; SM of the iterative central galaxy,  $M_*$ ; the multiplicity volume,  $V_N$ ; and the observed radius,  $R_{50}$ . Note that the total luminosity has been corrected for unobserved galaxies in the group by integrating the GAMA galaxy luminosity function.

A similar correction can be done for the observed multiplicity of groups,  $N$ , to derive an absolute multiplicity  $N_{\text{abs}}$ . Equivalently, we choose to introduce a multiplicity volume as

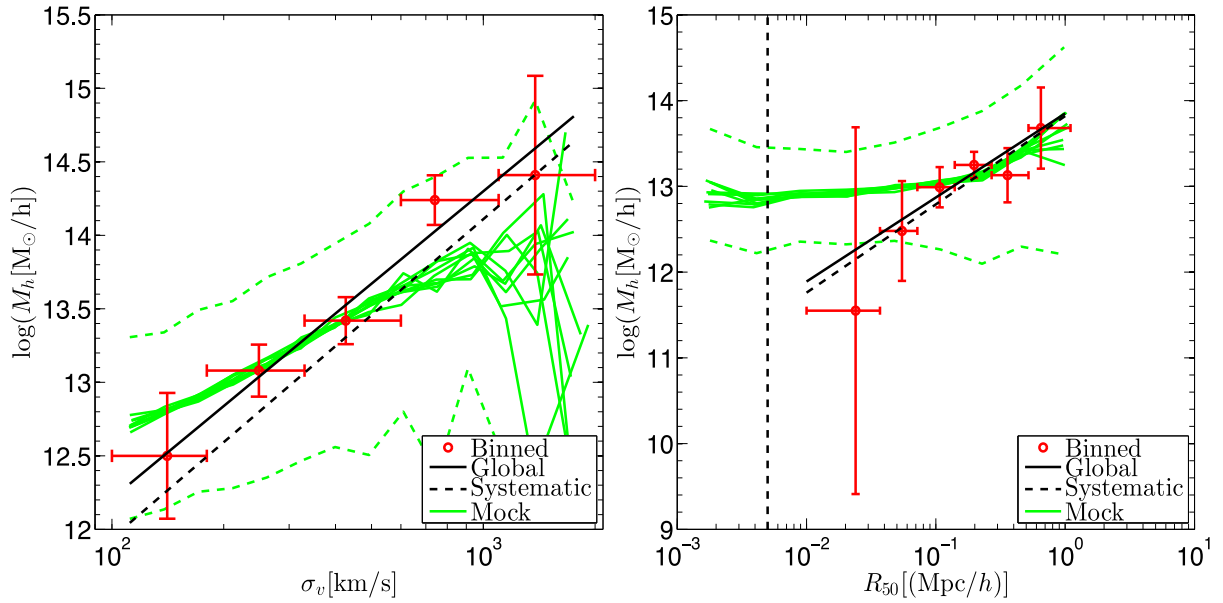
$$V_N = \frac{N}{n(z)}, \quad (26)$$

where  $n(z)$  is the average number density of observed galaxies at redshift  $z$ . This volume translates into  $N_{\text{abs}}$  when multiplied by the expected number density of galaxies down to the desired absolute magnitude limit. Even though group redshift is not a physical mass proxy, we still include it in Fig. 3 to show the group sample selection varies with redshift.

All of these scaling relations can be well described by power-law functions. Hence, we provide global fits of these relations by modelling the mass of each group as a power-law function of a single observable of the group, and maximizing the likelihood of the entire sample. This produces the parametrized relations in Table 1, which are shown with black lines in Figs 3 and 4. As expected they all agree with the binned measurements. For each fit (except that for the redshift selection), we also plot a dashed line showing the relation after applying the systematic correction listed in Table 1.

In Figs 3 and 4 we also compare our measurements with predictions from mocks. From each of nine mocks, we extract the 16th, 50th and 84th percentiles of the HM distribution as functions of the group properties. The measured redshift evolution of the HM agrees well with that determined from the mocks, reflecting the identical redshift selection in the real and mock catalogues. Both the measured  $M_h(L_{\text{grp}})$  and  $M_h(V_N)$  relations agree remarkably well with those in the mocks. The former may not be too surprising since the semi-analytical model underlying the mocks is tuned to reproduce the galaxy luminosity function. In addition, a further adjustment has been made to the galaxy luminosities in the mocks, attributing any residual difference in the redshift-dependent luminosity





**Figure 4.** HM scaling with group velocity dispersion,  $\sigma_v$ , and observed radius,  $R_{50}$ .  $R_{50}$  is defined to be the projected radius containing 50 per cent of the observed galaxies in the group. Line styles are the same as in Fig. 3. The vertical black dashed line in the  $M_h(R_{50})$  panel marks the spatial resolution of the Millennium simulation underpinning the mocks.

distribution to survey photometry. However, these adjustments are guided by the global luminosity function, while our measurement probes the HOD of the galaxies, revealing that the mocks have correctly populated haloes with (total) light. According to our definition,  $V_N$  is a measurement of the average clustering of galaxies out to group boundaries. If one assumes that galaxies trace the distribution of dark matter with a constant bias, then  $V_N \sim (4\pi/3)\Delta R_{200b}^3$  where  $\Delta = 200$  according to our virial convention. Thus, one expects  $M \propto V_N$ , which is what we see in Fig. 3, where the global fit gives  $M_h \propto V_N^{1.03 \pm 0.01 \pm 0.23}$ . This agreement with the mocks indicates that we have correctly modelled the average spatial distribution of galaxies inside and outside groups. The measured  $M_h(M_*)$  relation also agrees quite well with the mock predictions.

The globally fitted  $M_h(\sigma_v)$  relation is slightly steeper than that seen in the mocks. This difference is too large to be accounted for by the anticipated systematic error in the slope, and persists when we use only  $N > 5$  groups. Examination of the binned measurement shows that the difference originates from the lower measured mass at low  $\sigma_v$  and higher measured mass at high  $\sigma_v$ . In both of these regimes, the uncertainties are much larger than those at intermediate velocity dispersion due to either intrinsically small HM or the small number of stacked groups at high mass. Overall, the measurement is marginally consistent with the mock predictions according to the error bars. The small tension may originate from a velocity bias of satellite subhaloes in the dark matter-only Millennium simulation. For example, Munari et al. (2013) find that while galaxies trace dark matter closely in SPH simulations, the velocity dispersions of subhaloes in simulations with cooling are generally lower than those in dark matter-only or adiabatic simulations, due to the longer survival times for low-velocity subhaloes in the former. The situation is further complicated by the existence of ‘orphan’ galaxies in semi-analytical models, i.e. galaxies whose associated dark matter substructure has become unresolved in the simulation. In this case, the galaxy position is chosen to be that of the most bound particle from the previously associated subhalo. This results in a velocity distribution that follows that of the dark matter particles. However,

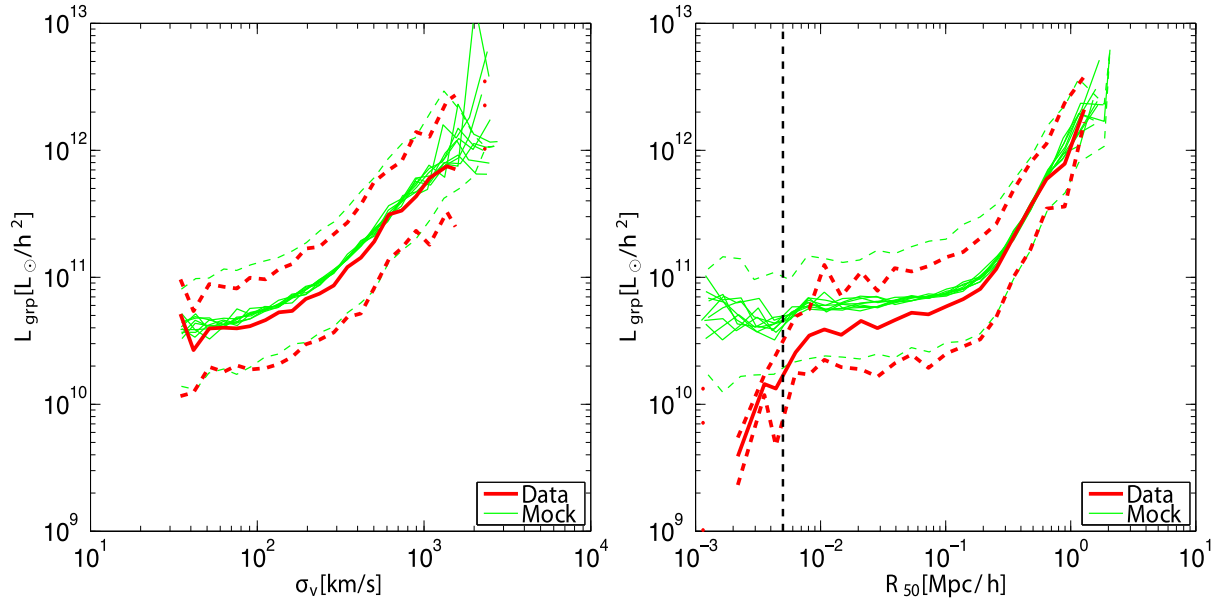
as found in Munari et al. (2013), there is a HM-dependent velocity dispersion bias between the subhaloes and dark matter particles. This could have given rise to the different  $M - \sigma_v$  slope we see in the mock.

A similar discrepancy is observed for the  $M_h(R_{50})$  relation as well, but only at small  $R_{50}$ , where the predicted HM is almost constant while the measured mass keeps decreasing with  $R_{50}$ . Despite this difference, the prediction is still marginally consistent with the measurements within the error ranges.

If the  $M_h(\sigma_v)$  and  $M_h(R_{50})$  scaling relations are indeed different in the data and in the mocks, then one might expect different scaling of  $L_{\text{grp}}$  with  $\sigma_v$  or  $R_{50}$  as well, since we have seen that  $L_{\text{grp}}$  is a good HM proxy in both real and mock data. We compare these light-observable relations in Fig. 5. While there is little to distinguish between the real and mock  $L_{\text{grp}}(\sigma_v)$  relations, there is an obvious difference in the  $L_{\text{grp}}(R_{50})$  scaling between the two, similar to the difference observed in the  $M_h(R_{50})$  relation. Note that this difference is most pronounced near the spatial resolution  $\epsilon = 5h^{-1}$  kpc of the Millennium simulation underpinning the mock catalogues, but is still observable out to  $R_{50} \sim 40\epsilon$ . Similar results have been found when measuring the galaxy correlation function, where the auto-correlation function of red galaxies on small scales in the GAMA mocks significantly exceeds that in the real data (Farrow 2013). This discrepancy ties in with studies of the radial distribution of satellite galaxies, which find an overprediction of model red satellites (Budzynski et al. 2012; Guo et al. 2013; Wang et al. 2014). Our result is also in line with Robotham et al. (2011) who find an overprediction of the number of compact groups in the mocks.

The discrepancy between mock and data compact group luminosities could also be due to a selection effect caused by imperfections in the SDSS photometry. As the GAMA input catalogue was constructed from the SDSS photometric galaxies, selection effects in the latter could propagate to the GAMA catalogue. It is known that near bright galaxies, the flux level of the background sky could be overestimated in the SDSS (Adelman-McCarthy et al. 2008), leading to an underestimate of the flux of neighbouring galaxies.





**Figure 5.** The scaling of group luminosity with velocity dispersion,  $\sigma_v$ , and size,  $R_{50}$ . In both panels, the solid lines show the median group luminosity at fixed  $\sigma_v$  or  $R_{50}$ , while the dashed lines plot the 16th and 84th (i.e.  $\pm 1\sigma$ ) percentiles. The red thick lines represent the results from the GAMA group catalogue, while the green thin lines are those from the mocks. Note that for the mocks we have plotted one median line for each mock catalogue, but only one set of  $\pm 1\sigma$  percentiles. In the  $L_{\text{grp}}(R_{50})$  panel, the vertical black dashed line marks the spatial resolution of the Millennium simulation underpinning the mocks.

As a result, faint galaxies in the vicinity of bright ones could be missing from the flux-limited GAMA galaxy catalogue, which in turn could remove bright and compact groups from the group catalogue. Note this type of selection is not implemented in the current GAMA mock catalogues, which could result in an excess of bright groups at small  $R_{50}$  compared to observations.

The model's treatment of orphan galaxies, which dominate the galaxy population in the inner halo, may also be responsible for the differences between model and data  $M_h(\sigma_v)$  and  $M_h(R_{50})$  relations. Changes in how the positions of these galaxies are modelled, and in the dynamical friction time estimation can both affect the satellite abundance and hence the size distribution of sample groups. For example, Jiang et al. (2008) found that the dynamical friction time-scale inferred by Bower et al. (2006) is overestimated for major mergers, resulting in an excess of orphan galaxies in the model. Lastly, when constructing the light-cone mocks, it is necessary to interpolate the position and velocity of galaxies between simulation snapshots in order to place galaxies in an observer's past light-cone. Even though Merson et al. (2013) have tried several different interpolation methods, we do not exclude the possibility that those interpolations could distort the spatial and velocity distributions of galaxies, contributing to our observed discrepancies.

### 5.3 Comparison of group mass-to-light ratio with 2PIGG measurement

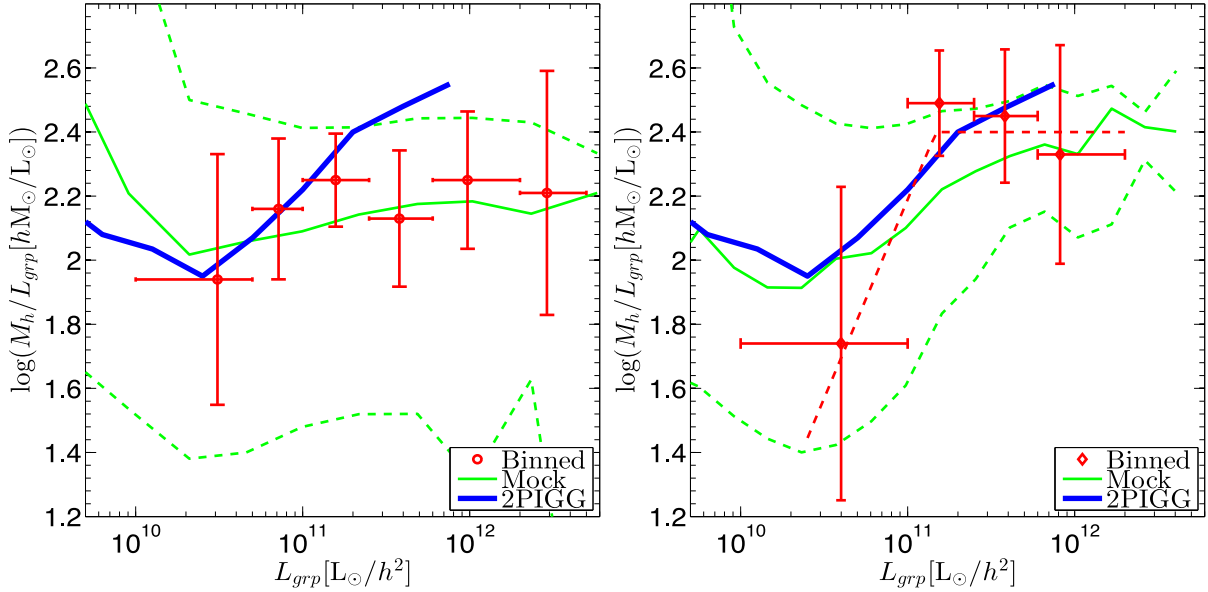
In the left-hand panel of Fig. 6, we compare the measured group mass-to-light ratios with those from the 2 degree Field Galaxy Redshift Survey (2dFGRS, Colless et al. 2001) Percolation-Inferred Galaxy Group catalogue (Eke et al. 2004b, 2PIGG hereafter). The mass-to-light ratios in 2PIGG are derived from group dynamical masses and  $r_F$ -band total luminosities. We have calibrated their  $r_F$ -band luminosity to  $r$  band in the comparison. This time our measurement from the G<sup>3</sup>Cv5 is done by fitting a constant  $M_h/L$  value to all groups within each luminosity bin. For the mocks, we mea-

sure the median and 16th and 84th (i.e.  $\pm 1\sigma$ ) percentiles of  $M_h/L$  within each luminosity bin.<sup>7</sup> Again, our measured  $M_h/L$  agrees very well with the mock prediction. Below  $L_{\text{grp}} = 2 \times 10^{11} h^{-2} L_\odot$ , it appears that our measurement is also in good agreement with that from the 2PIGG catalogue. However, for brighter groups, our measured  $M_h/L$  stays almost constant, while the 2PIGG  $M_h/L$  continues to increase with  $L_{\text{grp}}$ . This difference can be largely explained by the different depths of the two surveys. Since groups are selected to have a minimum number of  $N_{\text{min}}$  galaxies in both catalogues, the group selection function can be described as

$$V_N^{\text{lim}}(z) = N_{\text{min}}/n_{<M_{\text{lim}}(z)}, \quad (27)$$

where  $n_{<M_{\text{lim}}(z)}$  is the number density of galaxies above the survey flux limit. As the GAMA survey is  $\sim 2$  mag deeper than the 2dFGRS, we expect 2PIGGs to behave like poorly sampled GAMA groups. Note that the completeness of the 2dFGRS is not as uniform as in GAMA, so the estimated  $n_{<M_{\text{lim}}(z)}$  varies across the sky. We model this  $n_{<M_{\text{lim}}(z)}$  with a Gaussian distribution at given  $z$ , and generate a random  $n_{<M_{\text{lim}}(z)}$  for each GAMA group at  $z$  to account for the variation of completeness in the 2dFGRS. Repeating the  $M_h/L$  calculation on a subsample of our groups selected with the 2dFGRS depth,  $V_N > V_N^{\text{lim}, 2\text{dF}}$ , which constitutes  $\sim 1/3$  of our standard sample, gives the results in the right-hand panel of Fig. 6. Due to the reduced signal-to-noise, we also show an unbinned broken power-law fit of the form  $M/L = A_{\text{min}}(L_{\text{grp}}/L_p)^b$ , where  $L_p$  and  $b$  are the parameters to be fitted. Using the 2dFGRS selection function decreases the measured  $M_h/L$  at low  $L_{\text{grp}}$  due to the inclusion of  $N = 2$  groups, while that at high  $L_{\text{grp}}$  is increased due to the exclusion of low- $V_N$  groups at given redshift. This time our measurement largely agrees with the 2PIGG result for groups around  $L_{\text{grp}} = 3 \times 10^{11} h^{-2} M_\odot$ , showing the importance of

<sup>7</sup> The results are quite similar if we convert the  $M_h(L_{\text{grp}})$  scaling relations obtained in the previous section to  $M_h/L$ .



**Figure 6.** The mass-to-light ratio of groups. In the left-hand panel, the points with error bars are the MLWL fitted  $M_h/L$  within each luminosity bin. A green solid line shows the median  $M_h/L$  at fixed luminosity in the mocks, while the green dashed lines are the 16th and 84th (i.e.  $\pm 1\sigma$ ) percentiles. The blue thick line is the 2PIGG-inferred  $M_h/L$  (Eke et al. 2004b). The right-hand panel is like the left, just with the groups in both real and mock samples further selected to mimic the 2PIGG selection function. The red dashed line is an unbinned broken power-law fit of the form  $M_h/L = A_{\text{min}}(L_{\text{grp}}/L_p, 1)^b$ .

sample selection when comparing observed group properties with other results.

#### 5.4 Comparison of the HM–SM relation with other works

The measured  $M_h(M_*)$  is compared with several recent HOD descriptions for group central galaxies in Fig. 7. We calibrate the units and mass definitions in these relations to those used here, and list them in Table C1 along with the dispersion in SM at fixed HM used for each of these studies. Note that all the average  $M_*(M_h)$  relations in these HOD descriptions are measuring the median SM of the central galaxy for haloes of a given mass. What we measure is the median HM for groups of a given central SM, assuming a lognormal distribution in HM at fixed central SM. To make the HOD-based relations comparable with our measurements, we make use of

$$dP(M_h|M_*) = \frac{dP(M_*|M_h)\phi(M_h)dM_h}{\int dP(M_*|M_h)\phi(M_h)dM_h}, \quad (28)$$

where  $\phi(M_h) = dN(M_h)/dM_h$  is the HM function. When  $dP(M_*|M_h)$  follows a lognormal distribution, as is assumed when the HOD-based relations are inferred, we find that the converted distribution,  $dP(M_h|M_*)$ , is also very well described by a lognormal distribution, consistent with what had been assumed in equation (24). The median HM, or mean logarithmic mass, can then be found through

$$\log M_h(M_*) = \int \log(M_h)dP(M_h|M_*). \quad (29)$$

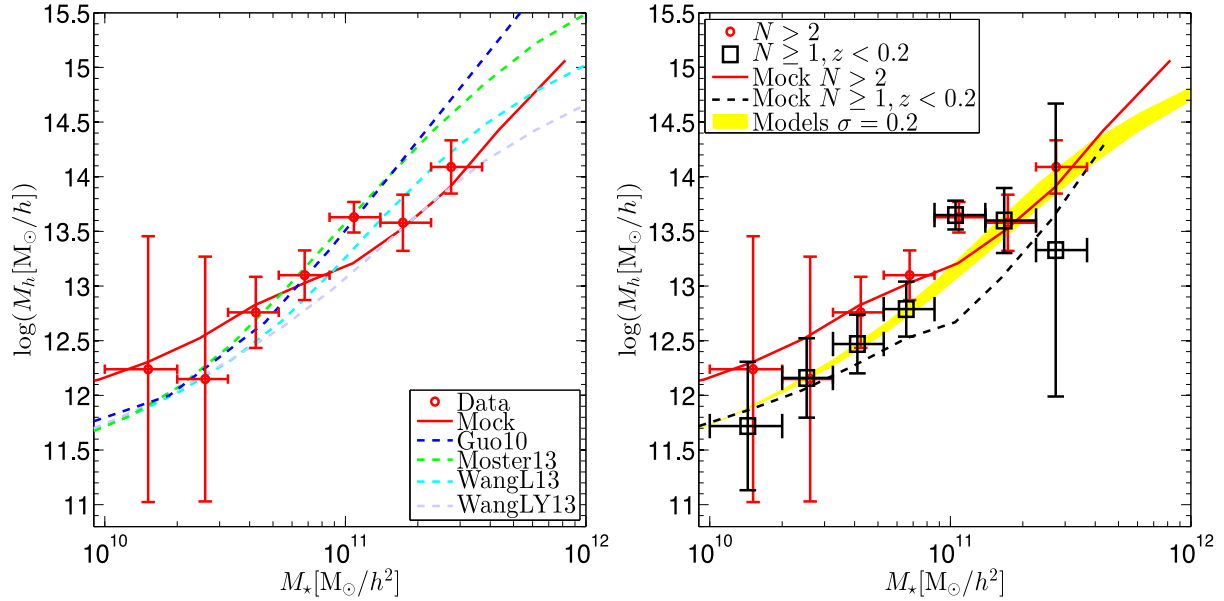
We adopt the Sheth, Mo & Tormen (2001) mass function in our conversion,<sup>8</sup> and have checked that adopting the Tinker et al. (2008) mass function or a different cosmology (Millennium/

WMAP9/Planck) produces no more than a 10 percent difference in the converted relations at the high-mass end, much smaller than model to model variations.

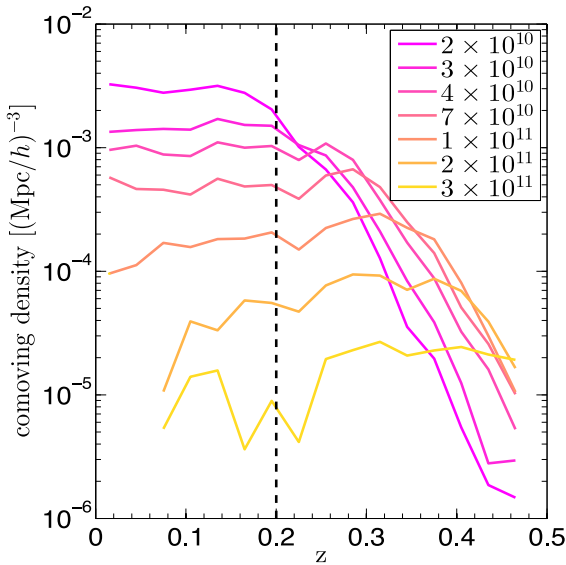
At low masses ( $M_* < 10^{11} h^{-2} M_\odot$ ), it appears that the Guo et al. (2010) and Moster et al. (2013) results agree best with our measurement for groups with more than two members, while at the high-mass end the average HM in our sample is lower than their predictions. However, we emphasize that our standard sample is limited to groups with three or more members. This introduces a redshift-dependent selection in  $V_N$ , given by  $V_N^{\text{lim}}(z) = N_{\text{min}}/n_{<M_{\text{lim}}(z)}$ . Since  $V_N$  is strongly correlated with HM, in principle all our measured relations could be biased with respect to the relation in a volume-limited halo sample. We have tested a different multiplicity cut of  $N > 5$ , and it does give a systematically higher  $M_h(M_*)$  relation. In Appendix B3, we explicitly show how the HM depends on  $N_{\text{abs}}$  at fixed  $M_*$  or  $L_{\text{grp}}$  in a volume-limited mock catalogue. With the knowledge that our observed HM–SM relation is strongly multiplicity-dependent, including central galaxies from  $N < 3$  groups will only lower our measurement. To derive a selection-free SM–HM relation, we extend our sample to include  $N = 2$  groups as well as ungrouped galaxies representing  $N = 1$  groups. This gives us a flux-limited central galaxy sample. As we show in Fig. 8, by further restricting to  $z < 0.2$ , we get a volume-limited sample of central galaxies with  $M_* > 10^{10} h^{-2} M_\odot$ . The measured HM are shown with black squares in the right-hand panel of Fig. 7. We also show the median HM for mock galaxies with the same selection. The match between data and mocks improves slightly if we shift the measured HM down by 0.07 dex, the typical size of systematic correction estimated in Table 1.

The quoted HOD models, though differing substantially in their predicted SM for a given HM, all give a satisfactory fit to the SM function with their adopted dispersions. Hence, deriving the SM–HM relation from pure abundance matching inevitably faces a degeneracy between the average SM–HM relation and the SM dispersion at fixed HM (see e.g. Wang et al. 2006).

<sup>8</sup> Calculated with hmf (Murray, Power & Robotham 2013): <http://hmf.icrar.org>



**Figure 7.** The measured HM–SM relation compared with several HOD prescriptions and mock predictions. In both panels, the red circles with error bars are the MLWL measured  $M_h(M_*)$  relation for multiplicity  $N > 2$  groups, and the red solid line is the median relation for  $N > 2$  groups in the mocks. In the left-hand panel, the dashed lines are the converted  $M_h(M_*)$  relations from the various HOD distributions. From top to bottom on the top right corner, they are Guo et al. (2010, blue), Moster, Naab & White (2013, green), Wang, De Lucia & Weinmann (2013a, cyan) and Wang et al. (2013b, grey). In the right-hand panel, the black squares with error bars are the measured relation for a volume-limited central galaxy sample that is complete up to  $z = 0.2$  and covers central galaxies down to  $N = 1$ . The black dashed line is the median relation for the central galaxies in the mock, similarly selected to be volume limited. A yellow band shows the range of converted  $M_h(M_*)$  relations from the four HOD models when a common dispersion of  $\sigma_{\log(M_*)} = 0.2$  is adopted.



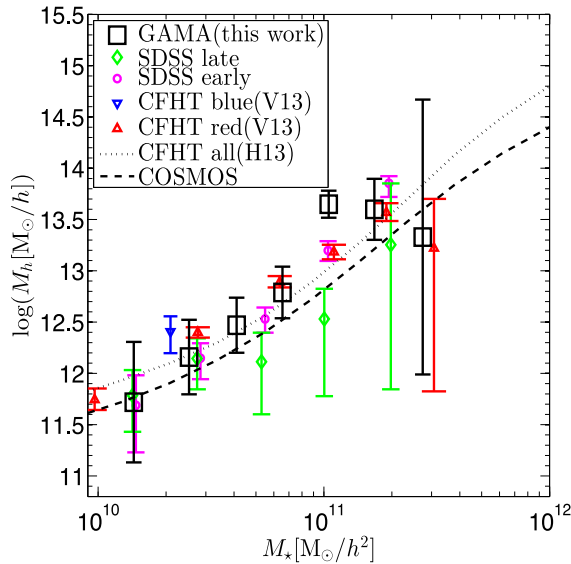
**Figure 8.** The redshift distribution of central galaxies inside different SM bins. The sample covers all the central galaxies in groups down to  $N = 2$ , and all the ungrouped galaxies down to  $r_{AB} < 19.4$ . Different coloured lines represent different SM bins, with increasing SM from top to bottom at  $z < 0.2$ . The binning in SM is the same as used in Fig. 7. Up to  $z = 0.2$ , all the SM bins are complete, except for a slight incompleteness in the smallest mass bin.

We find the converted relation is more sensitive to the model dispersion than to the mean relation. We show in the right-hand panel of Fig. 7 that when a common dispersion value is adopted, all of the converted relations are very similar. With  $\sigma_{\log(M_*)} = 0.2$ , the volume-limited measurement can be well reproduced by any

of the HOD models. This is consistent with the values of 0.16–0.2 dex found by many previous works (e.g. Yang, Mo & van den Bosch 2009; Leauthaud et al. 2012; Li et al. 2012; Behroozi, Wechsler & Conroy 2013; Reddick et al. 2013; Kravtsov, Vikhlinin & Meshcheryakov 2014). Note this dispersion includes both the intrinsic SM variation at a given HM and the SM measurement error. Subtracting the typical SM measurement error of 0.13 dex for our sample, the intrinsic dispersion is found to be  $\sigma_{\log(M_*)}^{\text{intrinsic}} \sim 0.15$ .

In Fig. 9, we compare our SM–HM relation derived from the volume-limited sample to that measured in several other galaxy–galaxy lensing studies, including the measurements in SDSS (Mandelbaum et al. 2006a), CFHTLenS (Hudson et al. 2013; Velander et al. 2014) and COSMOS (Leauthaud et al. 2012). As in Fig. 7, we plot the average logarithmic HM at fixed SM. The HM definitions are either in or converted to our  $M_{200b}$  convention according to the scaling relation in Giocoli et al. (2010), except for the SDSS measurements which adopt  $M_{180b}$ . The difference between  $M_{200b}$  and  $M_{180b}$  is only around 3 per cent, so we do not correct for it here. The COSMOS result is provided in the form of a HOD model, which we have converted to our convention according to equations (28) and (29). CFHTLenS results are given by Velander et al. (2014) and Hudson et al. (2013) independently. To avoid overcomplicating the figure, in the case of Hudson et al. (2013) we only plot their best-fitting relation for the full sample evaluated at  $z = 0.3$ , the redshift of their lowest redshift bin.

It is worth noting that our measurements are based on a sample of central galaxies, while others use samples mixing both central and satellite galaxies. They all rely on HOD modelling to extract a SM–HM relation, typically mixing both populations. They can still differ in how satellite galaxies are modelled. In the COSMOS model, a satellite galaxy has no subhaloes, and contributes to the lensing signal only through the displaced density profile of its host halo. In the other three studies shown in Fig. 9, satellites are associated



**Figure 9.** The central HM–SM relation measured from weak lensing. We compare our measurements derived from the volume-limited SM sample to several other galaxy–galaxy lensing measurements, including from SDSS (split according to early and late types; Mandelbaum et al. 2006a), CFHTLenS (split according to colour by Velander et al. 2014, V13, or a fit to the full sample Hudson et al. 2013, H13), and COSMOS (Leauthaud et al. 2012,  $z \sim 0.37$ ). As in Fig. 7, we plot the average logarithmic HM at fixed SM. The COSMOS measurement is provided as a fitted  $\langle \log(M_*) | M_h \rangle$  relation, which we have converted to our convention according to equations (28) and (29). The same conversion is done for the results from Hudson et al. (2013).

with subhaloes with truncated density profiles, parametrized by a HM parameter that follows the same SM–HM relation as that of the central galaxies. One should also note that while both the SDSS and our lens samples have spectroscopic redshifts, the CFHTLenS and COSMOS lens samples rely on photometric redshifts. Lastly, we point out that both our SM sample and the COSMOS sample are volume limited, unlike the other samples being considered here, which are flux-limited and hence subject to SM incompleteness. However, we find little difference in our results between flux-limited and volume-limited samples. Overall, despite the different methods and data sets, good agreement is found among the various results considered here.

Note that our measured masses may be systematically (0.1–0.2 dex) above the median HM of the underlying distribution at a fixed SM, primarily as a consequence of the scatter in the  $M_h(M_*)$  relation. A correction for this would bring our measurements closer to the COSMOS line. Similar corrections are already included in the quoted relations from the other studies, except for Hudson et al. (2013). It is worth emphasizing that this correction refers to the difference between the best-fitting mass and the median mass of the stacked haloes in each SM bin, but not the Bayesian conversion between  $\langle M_* | M_h \rangle$  and  $\langle M_h | M_* \rangle$  (i.e., equation 28). In Hudson et al. (2013), even though the Bayesian conversion is performed when fitting a parametric SM–HM relation, the correction from the best-fitting lensing mass to the median mass is not given. In some other works, for example when the COSMOS measurement is compared with that from the CFHTLenS in Velander et al. (2014) and with SDSS measurements in Leauthaud et al. (2012), the Bayesian conversion is not carried out, resulting in an apparent discrepancy

between the COSMOS result and other measurements at the high-mass end.

There could also be systematic uncertainties in the SM estimates across different studies. Mandelbaum et al. (2006b) adopt a Kroupa IMF in the SM estimate, while all the others assume a Chabrier IMF. The difference in SM caused by these two IMFs is typically 0.05 dex. However, one should keep in mind that the systematic uncertainties in SM estimates can be as large as 0.25 dex, depending on the detailed implementation of the stellar population synthesis models (Behroozi, Conroy & Wechsler 2010).

Finally, we note that the general trend observed between HM and SM in this work is similar to those obtained in, e.g. Lin & Mohr (2004), Lin, Mohr & Stanford (2004), Zheng, Coil & Zehavi (2007), Brown et al. (2008), Guo et al. (2014), Oliva-Altamirano et al. (2014), using a variety of methods and galaxy samples.

## 6 CALIBRATION AND CONSTRUCTION OF MASS ESTIMATORS

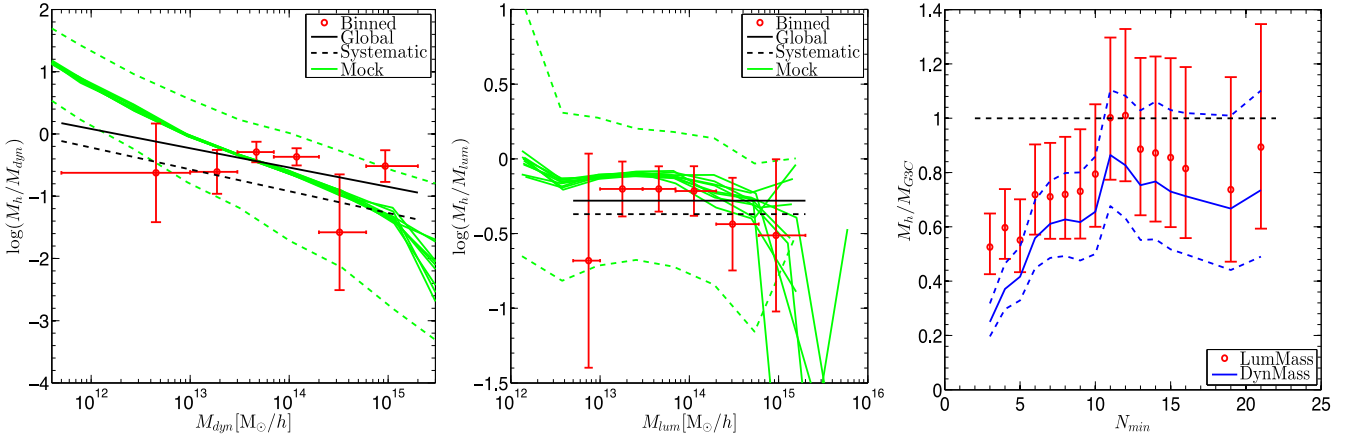
In this section, we apply our MLWL method to calibrate the existing HM estimators from the  $G^3$ Cv5 catalogue. We also try to construct some new estimators combining the various mass observables we have studied above, and select the best combinations according to their performance in the MLWL fitting. These results are also summarized in Table 1.

### 6.1 Diagnosing $G^3$ Cv5 mass estimators

The  $G^3$ Cv5 catalogue comes with two mass estimates. A typical usage of these estimates involves investigating other group properties at fixed group mass (e.g. Guo et al. 2014; Oliva-Altamirano et al. 2014). In this section, we compare the weak-lensing measured masses within these bins with the  $G^3$ Cv5 estimates. To this end, we measure the ratio of HM to  $G^3$ Cv5 mass within each bin, and also try a power-law fit to the relation between the ratio and the  $G^3$ Cv5 mass, i.e.  $M_h/M_{G3C} = A(M_{G3C}/10^{14} h^{-1} M_\odot)^\alpha$ . The results are shown in the left-hand and middle panels of Fig. 10. In general, the weak-lensing measured masses are smaller than the  $G^3$ Cv5 masses. At their closest, for haloes around  $10^{13}$ – $10^{14} h^{-1} M_\odot$ , the  $G^3$ Cv5 mass estimates are still larger than the weak-lensing ones by 0.1–0.2 dex. The global power-law fit to the dynamical mass bias yields  $\log(A) = -0.54 - 0.22 \pm 0.10$  and  $\alpha = -0.31 + 0.04 \pm 0.15$ . The fit to the luminosity mass bias gives a slope that is consistent with zero, so we fix it to be zero and find  $\log(A) = -0.28 - 0.09 \pm 0.09$ . This means that the weak-lensing mass measurement is 3.5 times smaller than the dynamical mass estimates near  $10^{14} h^{-1} M_\odot$ , or  $\sim 2$  times smaller than the luminosity mass globally. Similar biases are observed in the mock catalogues when comparing the input HM with those from the  $G^3$ Cv5 mass estimators. The slope for the dynamical mass bias in the mocks is somewhat steeper than that shown by the groups in the  $G^3$ Cv5 itself, reflecting the different mass–velocity dispersion relation that we observed in Section 5.2. The agreement between luminosity mass and lensing mass is slightly better, although the discrepancy is amplified when systematic corrections are taken into account.

The presence of bias at fixed estimated mass does not conflict with the  $G^3$ Cv5 claim of a global median unbiased mass calibration. The  $G^3$ Cv5 calibration is done ensuring that the estimated masses are unbiased with respect to the real group masses in their global median value. Also, only the dynamical mass is calibrated with HM in the mock. The luminosity mass is subsequently calibrated against the dynamical mass. While Robotham et al. (2011) split





**Figure 10.** Left-hand and middle panels: the biases of HM with respect to the  $G^3$ Cv5 mass estimates, where  $G^3$ Cv5 mass refers to dynamical (left-hand) and luminosity (middle) mass in the two panels. In both cases, the red data points are the MLWL measured mass ratio within each  $G^3$ Cv5 mass bin; the black solid line is a power-law MLWL fit to the mass ratio- $G^3$ Cv5 mass relation in the whole sample; the black dashed line is the fit with systematic corrections; the green solid lines are the median relations in the nine mock catalogues, while the green dashed lines mark the typical 16th and 84th (i.e.  $\pm 1\sigma$ ) percentiles in one mock. Note that for luminosity mass the power-law fit gives a slope so close to zero that we have fixed it to be zero. Right-hand panel: the measured bias of the  $G^3$ Cv5 mass estimates adopting different multiplicity cuts  $N_{\min}$ . The red points with error bars show the bias of the  $G^3$ Cv5 luminosity mass. The blue solid line is the measured bias of the  $G^3$ Cv5 dynamical mass, and the blue dashed lines are the error bounds.

the  $G^3$ Cv5 groups into multiplicity and redshift bins, they did not find unbiased mass estimates for each dynamical or luminosity mass bin. This calibration thus leaves room for a mass-dependent bias both below and above the median mass value. The problem can become more severe if the mass-velocity-dispersion-radius relation, which is used as a primary mass estimator, differs between the data and the mock. Unfortunately, such a difference is just what we have observed using our lensing measurement – a conclusion that can only be reached using an independent mass measurement such as lensing. Finally, the  $G^3$ Cv5 calibration is only done using FoF groups that are bijectively matched with particular haloes. As a result, an overall bias could also show up when one examines the masses of the entire group sample. These three effects combined result in both an overall and a mass-dependent bias of our mass measurement with respect to the  $G^3$ Cv5 estimates. This bias also propagates to the  $G^3$ Cv5 luminosity mass, which is a secondary estimator.

The  $G^3$ Cv5 masses become less biased with higher multiplicity cuts. In the right-hand panel of Fig. 10, we show the measured bias of the  $G^3$ Cv5 dynamical and luminosity masses when adopting different multiplicity cuts  $N \geq N_{\min}$ . With higher multiplicity cuts, the biases become weaker, and are consistent with unity for  $N > 10$  groups.

## 6.2 Constructing mass estimators

To allow a more general parametrization of the dynamical mass, we consider power-law combinations of six physical observables:  $V_N$ ,  $(1+z)$ ,  $\sigma_v$ ,  $R_{50}$ ,  $L_{\text{grp}}$  of the groups and  $M_*$  of group central galaxies. While we have considered simultaneous independent variations of all of the six power-law exponents, appropriate subsets of these variables, with all other exponents fixed to zero, are able to provide a good mass estimator.

According to equation (18), the model with the highest TS would also be the one with the *least scatter*,  $\sum_i (\frac{\Delta S_i}{N_i})^2$ . In other words, for a given sample, TS is a measurement of the intrinsic tightness of each mass-observable relation. To account for both the improvement in fit and the number of degrees of freedom in the model, the lowest

$p$ -value (or highest significance) combination of these parameters is found. With a significance of  $7.23\sigma$  derived from TS relative to a null model with no lensing mass present, the best choice is of the form

$$M \propto L_{\text{grp}}^{\alpha_L} \sigma_v^{\alpha_\sigma} (1+z)^{\alpha_z}. \quad (30)$$

The best-fitting parameters are listed in Table 1.

Since the TS value can be diluted in the presence of systematics, we also tried the above selection process with  $\text{TS}' = \text{TS}/b$ . As listed in Table 1, the estimated  $b$  is  $\sim 2$ – $5$ , and is primarily set by the systematic uncertainty in the mass dispersion,  $\sigma_{\log M}$ . Given the uncertainty in how well the modelled mass dispersion mimics that in the real data, it is unclear which of TS or  $\text{TS}'$  provides a better measure of significance. Hence, we consider both in an effort to provide insight into the robustness of the results. If we assume a common value of  $b$  for all estimators, then for  $b$  in the range 2–20, the best construction is simply

$$M \propto L_{\text{grp}}^{\alpha_L}. \quad (31)$$

The significance according to the raw TS is  $7.0\sigma$ .

Simple combinations of  $V_N$  with  $\sigma_v$  or  $L_{\text{grp}}$  can achieve comparable significance to the best combinations given above, in the forms

$$M \propto \sigma_v^{\alpha_\sigma} V_N^{\alpha_V} \quad (32)$$

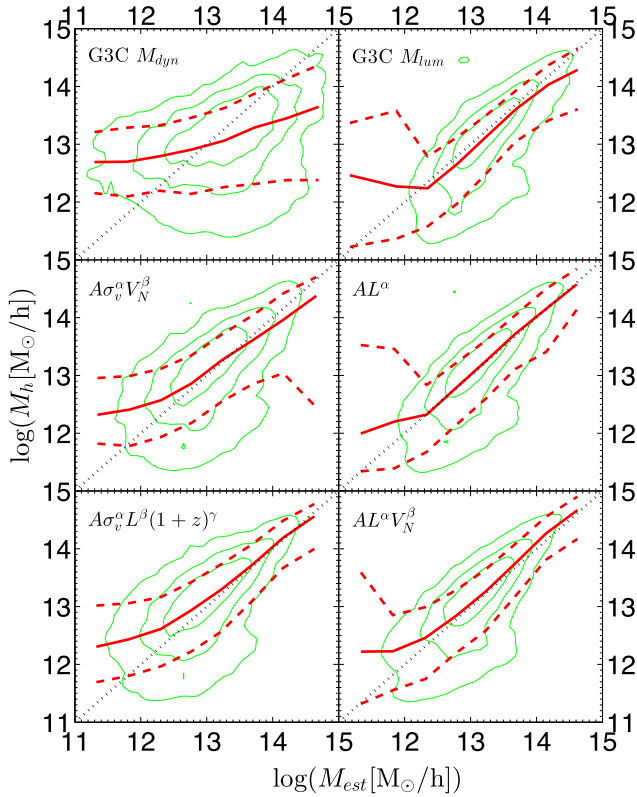
and

$$M \propto L_{\text{grp}}^{\alpha_L} V_N^{\alpha_V}. \quad (33)$$

Note that  $V_N \propto L_{\text{grp}}$  if we assume a universal luminosity function for both group and field galaxies. Consequently, the estimator  $M(V_N, \sigma, z)$  has a comparable significance to  $M(L_{\text{grp}}, \sigma, z)$ . In addition, estimators that explicitly depend on  $L_{\text{grp}}$  and  $z$  are expected to be robust to changes in the survey selection function described by  $V_N^{\text{lim}}(z)$ . Again the best-fitting parameters for all the above estimators can be found in Table 1.

In Fig. 11 we show the joint distributions of true mass in the mocks, for  $N \geq 3$  groups, and estimated mass derived from our mass estimators, calibrated with real lensing measurements, as well as the

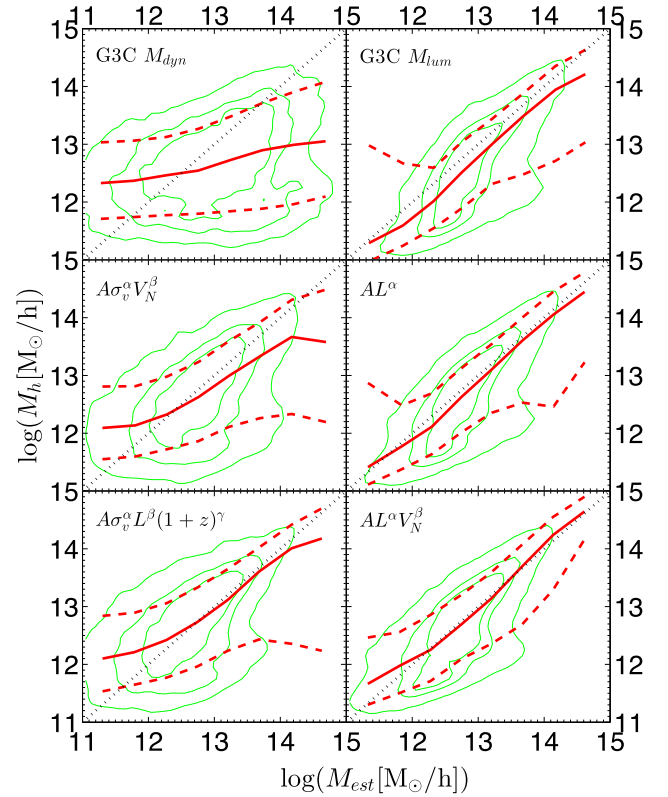




**Figure 11.** The performance of different mass estimators applied to the mock catalogue for groups with  $N \geq 3$ . In each panel, the contour lines mark the 30th, 60th and 90th percentiles of the 2D density distribution. The red solid line is the median distribution of actual HM, conditioned on observed mass, with red dashed lines showing the 16th and 84th (i.e.  $\pm 1\sigma$ ) percentiles. The top panels are for the  $G^3Cv5$  estimators as calibrated in Robotham et al. (2011), while the others show our new estimators from Table 1. Note that systematic corrections have been applied to the parameters.

$G^3Cv5$  mass estimators with their official calibration. The  $G^3Cv5$  dynamical mass estimator has both the largest bias and scatter. As shown in Section 6.1, the  $G^3Cv5$  luminosity mass estimator is also biased, despite having been carefully tuned at different multiplicities and redshifts. Combining velocity dispersion with  $V_N$  instead of  $R_{50}$  results in a much improved dynamical estimator. The performance can be further improved when  $\sigma_v$  is combined with  $L_{grp}$  and  $z$ , but the estimation of  $L_{grp}$  from observed group properties does involve many more steps than is the case for  $V_N$ . Bravely applying our  $N \geq 3$  calibrated estimators to  $N \geq 2$  groups in the mock still produces good results for all the new estimators except  $M(\sigma, V_N)$ , as seen in Fig. 12.

We caution that the performance of different estimators in the mocks should not be taken as conclusive, since the mocks may not be an appropriate realization of the real universe. In particular, haloes below  $10^{12} h^{-1} M_\odot$  are resolved by at most  $\sim 1000$  particles in the Millennium simulation. In this mass range, fewer than 100 particles will typically lie within subhaloes in any given halo, and any galaxies associated with these subhaloes will be less numerically reliable than one might wish. Hence, one expects that the mock catalogue will provide a deficient representation for haloes below  $10^{12} h^{-1} M_\odot$ .



**Figure 12.** Same as Fig. 11 but for  $N \geq 2$  groups.

## 7 CONCLUSIONS

We have carried out an MLWL analysis on a set of SDSS source galaxies located in the GAMA survey regions, in order to derive HM for the GAMA galaxy groups. The group mass distribution is modelled with an NFW profile, with a mass–concentration relation fixed by previous simulation results. This enables us to predict the gravitational shear produced by each halo with a single parameter, namely HM. Comparing the predicted shear with the observed shapes of background galaxies allows us to fit the HM of our foreground lenses. By splitting the  $G^3Cv5$  group sample according to various observed properties, we have explored the scaling relations between HM and these observables. With power-law parametrization of these relations, global fits over the entire sample are also performed. The resulting likelihood ratios quantify the intrinsic tightness of each mass-observable relation. All the fitted results are summarized in Table 1. The dominant systematic uncertainty in our measured mass-observable relations comes from the assumed HM dispersion around the median, modelled as a lognormal distribution in mass.

We emphasize that the majority of our measurements are based on the multiplicity-limited  $G^3Cv5$  group sample, and are subject to the group selection function described by  $V_N \leq V_N^{lim}(z)$ . The only exception is the measured HM–SM relation where a volume-limited SM sample is specially constructed. Proper comparison of our results with theory or other measurements have to take the selection effect into account. To help interpret our results and to compare with theoretical predictions, we have constructed mock catalogues based on the application of the GALFORM semi-analytic model of galaxy formation (Bower et al. 2006) to halo merger trees in the  $\Lambda$ CDM Millennium  $N$ -body simulation (Springel et al. 2005). The mock catalogues are generated using the selection function of

the real GAMA survey. For the first time, identical group finding algorithms and selection functions have been applied to both observational data and light-cone galaxy mocks to enable side-by-side comparisons between lensing measurements and a semi-analytic model. Overall, there is very good agreement between our measured mass-observable relations and those predicted by the galaxy formation model. In particular, we find that:

(i) The HM scales roughly in proportion to group luminosity, multiplicity volume and central galaxy SM in the multiplicity limited  $G^3Cv5$  sample. These relations are in excellent agreement with predictions from the mocks.

(ii) For given SM of the central galaxy, the HM strongly depends on the number of galaxies in the group. To compare our measurement with existing HOD models, we have constructed a volume-limited central galaxy catalogue, and measured the SM–HM relation free from selection effects. We find the measurement of the  $M_h(M_*)$  relation provides a very powerful constraint on the HOD scatter of the  $M_*(M_h)$  relations. A dispersion  $\sigma_{\log(M_*)} = 0.2$ , or 0.15 after subtracting the SM measurement noise, is able to yield a good agreement between our measurement and all the HOD predictions that we considered.

(iii) The measured  $M_h(\sigma_v)$  relation shows a slightly different slope from that in the mocks, which could originate from the velocity bias of galaxies with respect to dark matter. The measured  $M_h(R_{50})$  relation is also in slight tension with those in the mock catalogues at small  $R_{50}$ . Such a small-scale discrepancy is also obvious in the  $L_{\text{grp}}(R_{50})$  scaling of groups. It can be partly explained by the limited spatial resolution of the Millennium simulation, and may also reflect the treatment of orphan galaxies in the model.

(iv) The  $G^3Cv5$  mass estimators are biased when used for stacking. Luminosity mass has a small but constant bias, while dynamical mass can have a large and mass-dependent bias. A globally calibrated mass-to-light relation can serve as a very good mass estimator for groups, and is the tightest HM to single observable relation in our sample. The estimation can be slightly improved when combined with  $V_N$ . The mass estimates from dynamical measurements can be much improved when combining  $\sigma_v$  with  $V_N$  instead of  $R_{50}$ , or when combined with group luminosity and redshift.

(v) The dominant source of systematic uncertainty in our mass estimators comes from the assumed dispersion in HM about the median value, modelled with a lognormal distribution in mass. For a mass dispersion of 0.5–0.7 dex, the resulting overestimation in median lens mass is typically 0.2–0.3 dex. This is slightly counteracted by smaller underestimations caused by uncertainties in the redshifts of background photometric galaxies and the positions of gravitational centres of foreground lenses. Selection cuts in the data do not cause significant biases in the results. The systematic uncertainties considered here change the slopes of the mass-observable relations by only 0.01, but do have a greater impact on the significance of the results, reducing TS for the fits by a factor of 2–5.

In this work, we have taken a galaxy-by-galaxy maximum-likelihood approach to extract the lensing signal of galaxy groups. Compared with stacked weak lensing, our approach makes much more efficient use of the information contained in individual galaxy shapes. In addition, our utilization of the information carried by individual lenses is also more efficient, since our fitting can be done free from binning. In contrast, stacked weak lensing usually measures a weighted average density profile of the underlying, to be modelled, matter distribution. This involves averaging over the distribution of HM and redshift. A direct fitting without knowing the underlying sample distribution and the stacking weights leaves

the result difficult to interpret, or gives biased results if bravely interpreted as the average mass of the sample. A further complication in stacked lensing comes from the redshift evolution of halo profiles. Haloes evolve with redshift, as do the definitions of the HM and edge, so the same HM does not correspond to the same profile in either physical or comoving coordinates. It is not clear what is the best coordinate system for stacking. In contrast, our likelihood fitting deals with each halo separately, and can properly incorporate any distribution and evolution in halo density profiles. We note that stacked lensing could complement MLWL by providing a non-parametric measurement of the average density profile. In this work, we only do stacked weak lensing for visualization of the measured and fitted profiles.

We plan to explore the mass–concentration relation and the HM function probed by GAMA in subsequent papers. This methodology would also be well suited for higher redshift, using the combination of the VIPERS survey (Guzzo et al. 2014), which has 100 000 spectroscopic galaxies with  $0.5 < z < 1.2$ , and the CFHTLenS source catalogue, which has a median redshift  $\sim 0.75$  and a source density of  $17 \text{ arcmin}^{-2}$ . The KiDS survey (de Jong et al. 2013) has just come to its first data release of  $50 \text{ deg}^2$  data overlapping with GAMA. Adopting the KiDS shear catalogue, we expect to have more than a factor of 3 improvement in signal-to-noise ratio.

## ACKNOWLEDGEMENTS

We thank Richard Massey, Lingyu Wang, Qi Guo, Lan Wang, Shaun Cole and Yanchuan Cai for helpful comments and discussions.

CSF acknowledges an ERC Advanced Investigator grant (COSMIWAY). PN acknowledges the support of the Royal Society through the award of a University Research Fellowship and the European Research Council, through receipt of a Starting Grant (DEGAS-259586). MJB acknowledges funding from an Australian Research Council Future Fellowship FT100100280.

The likelihood optimization is done with the software package *IMINUIT*,<sup>9</sup> an interactive python interface to the *MINUIT* (James & Roos 1975) minimizer developed at CERN. This work used the DiRAC Data Centric system at Durham University, operated by the Institute for Computational Cosmology on behalf of the STFC DiRAC HPC Facility ([www.dirac.ac.uk](http://www.dirac.ac.uk)). This equipment was funded by BIS National E-infrastructure capital grant ST/K00042X/1, STFC capital grant ST/H008519/1, and STFC DiRAC Operations grant ST/K003267/1 and Durham University. DiRAC is part of the National E-Infrastructure. This work was supported by the Science and Technology Facilities Council [grant number ST/F001166/1].

GAMA is a joint European-Australasian project based around a spectroscopic campaign using the Anglo-Australian Telescope. The GAMA input catalogue is based on data taken from the Sloan Digital Sky Survey and the UKIRT Infrared Deep Sky Survey. Complementary imaging of the GAMA regions is being obtained by a number of independent survey programmes including *GALEX* MIS, VST KiDS, VISTA VIKING, *WISE*, *Herschel*-ATLAS, GMRT and ASKAP providing UV to radio coverage. GAMA is funded by the STFC (UK), the ARC (Australia), the AAO and the Participating Institutions. The GAMA website is <http://www.gama-survey.org/>.

<sup>9</sup> <http://iminuit.github.io/iminuit>

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## APPENDIX A: ELLIPTICITY MEASUREMENTS

The shapes of the source galaxies in this work are measured using the re-Gaussianization technique by Mandelbaum et al. (2005a) and Reyes et al. (2012), which we briefly describe here. The convolution of a galaxy image with a PSF has two major effects that we seek to remove. First, since the PSF is generally close to round, it circularizes the apparent galaxy shape; this is known as PSF dilution, and

the correction for it can be a factor of  $\sim 2$  for typical-sized galaxies. Secondly, since the PSF has some small ellipticity (the PSF anisotropy), that ellipticity is imprinted coherently into the shapes of all galaxies. If uncorrected then this gives rise to a coherent additive systematic error in galaxy shapes and inferred lensing shears. The goal of a PSF correction method is to allow one to infer galaxy shapes by correcting for both of these effects, and thereby infer the lensing shear.

Historically, the earliest methods of PSF correction were based on correcting the second moments of the observed galaxy image using the second moments of the PSF to derive the correction factor (e.g. Kaiser, Squires & Broadhurst 1995). The method that we use here, re-Gaussianization, is a moments-based technique that corrects for non-Gaussianity of the PSF (provided that it is small, as for ground-based PSFs) and for kurtosis of the galaxy profile. In brief, the correction proceeds in two steps. In the first step, the PSF is split into a Gaussian image,  $G(x)$ , plus a residual,  $\epsilon(x)$ , so that the observed image can be written as

$$I = (G + \epsilon) \otimes f = G \otimes f + \epsilon \otimes f, \quad (\text{A1})$$

where  $f$  is the pre-seeing galaxy profile, and all quantities are implicitly functions of position (but we have suppressed the argument). We make a simple elliptical Gaussian approximation,  $f'$  to  $f$ , and use that to derive a new image  $I'$  defined as

$$I' = I - \epsilon \otimes f' \simeq G \otimes f. \quad (\text{A2})$$

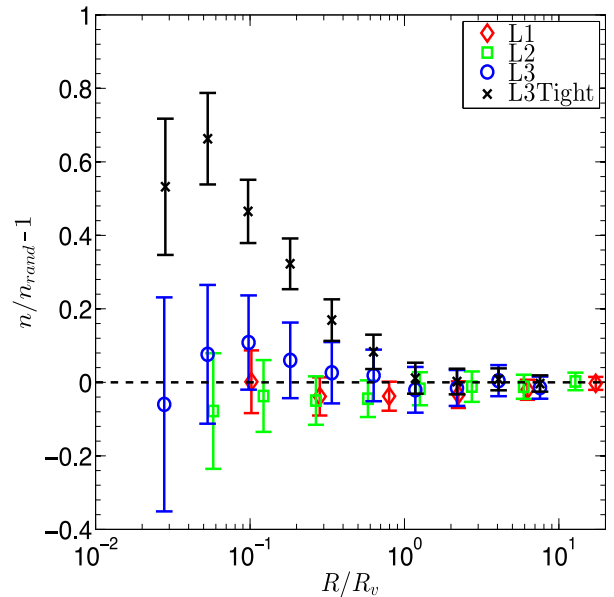
While our approximation to  $f$  is a simple one, we rely on the fact that the residual from a Gaussian PSF ( $\epsilon$ ) is quite small. Our new image,  $I'$ , can be interpreted as an image of what the galaxy would have looked like if it had been convolved with a simple Gaussian PSF. We can therefore carry out the second step of our PSF correction process using a moments-based method that corrects for the lowest order of non-Gaussianity in the galaxy profiles, but assumes a Gaussian PSF (Bernstein & Jarvis 2002) in order to estimate a per-object galaxy ellipticity. For more details on this entire process, see Hirata & Seljak (2003). The re-Gaussianization method has been tested extensively on real and simulated data (Mandelbaum et al. 2005a, 2012, 2013; Reyes et al. 2012) with calibration that is well controlled at the per cent level.

## APPENDIX B: FURTHER DISCUSSION OF SYSTEMATICS

We expand in this section several discussions on systematics related to various data cuts introduced in Section 4.1. These include our choice of the redshift cut, the influence of unmodelled lenses mentioned in the virial cut and in Section 4.2, and the effect of the multiplicity cut, which was discussed in Sections 5.3 and 5.4.

### B1 Suppressing foreground contamination

To quantify the amount of contamination in the source sample from foreground group member galaxies, we extract the correlation function of background galaxies with foreground lenses. Specifically, we count the average number density,  $n$ , of background galaxies around foreground lenses, and compare them with the average number density of random galaxies around lenses,  $n_{\text{rand}}$ . The random galaxies are generated by randomizing the position of background galaxies inside the survey region, so that the random sample will have the same size and follow the same redshift distribution as the real sample. The contamination level, or the lens–source correlation function, can then be estimated from  $\xi = n/n_{\text{rand}} - 1$ . In Fig. B1, we



**Figure B1.** Contamination in the background source sample from foreground galaxies, for lenses in three luminosity mass bins. The L1, L2 and L3 bins have mean mass  $5 \times 10^{12}$ ,  $1.5 \times 10^{13}$  and  $8 \times 10^{13} h^{-1} M_{\odot}$ , and mean redshifts of 0.12, 0.18 and 0.25, and a minimum redshift separation of  $\Delta z = 0.3$ . For comparison we also show the L3 bin with  $\Delta z = 0.01$  (L3Tight). Error bars mark the  $2\sigma$  uncertainty estimated from 1000 mock samples.

show the estimated correlation for our adopted minimum redshift separation of  $\Delta z = 0.3$ , around different mass haloes. For comparison, the correlation for the most massive bin with  $\Delta z = 0.01$  is also shown. While it is obvious that the contamination is large with a small  $\Delta z$ , it can be mostly eliminated with our redshift cut.

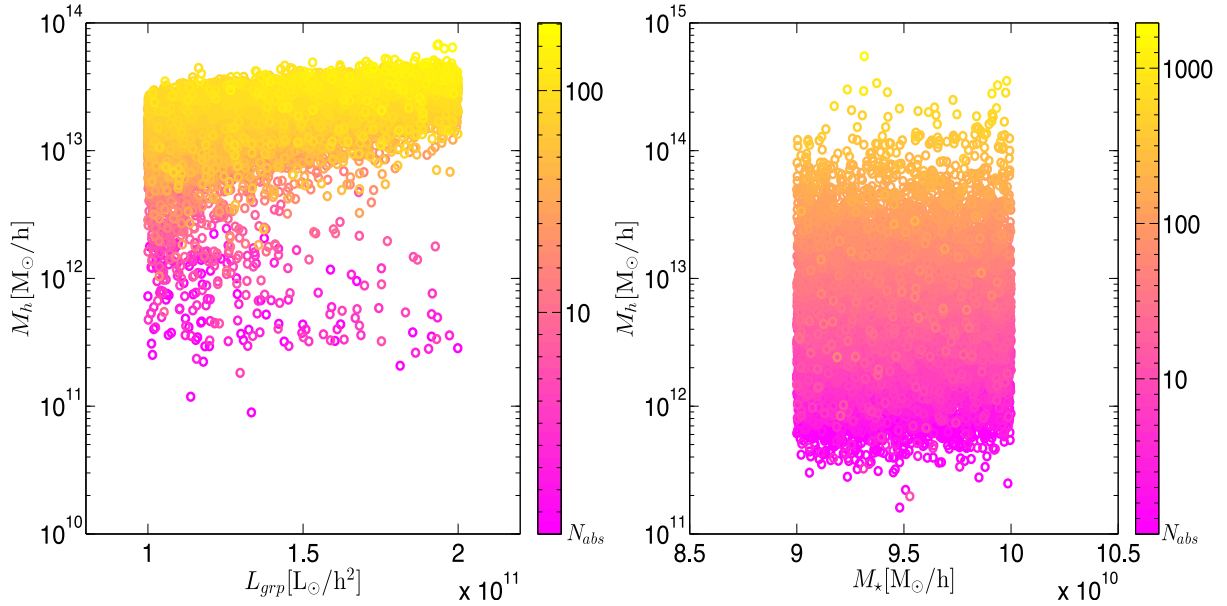
### B2 Influence of the two-halo term

We have ignored the contribution of the two-halo term (see e.g. Mandelbaum et al. 2005b; Johnston et al. 2007; Hayashi & White 2008) on large scales throughout this paper. Since this term arises from the correlated distribution of haloes, the missing contribution comes from unmodelled haloes. By adding a two-halo term to the mass model in our Monte Carlo shear map simulation, and fitting the simulated map with our standard procedure, we have estimated that the bias introduced by completely missing the two-halo term is a  $\sim 3$  per cent overestimate in mass. Since this procedure double-counts the two-halo term if we include it for every halo at every separation, the influence from the two-halo term is already overestimated. Hence, we ignore it throughout this paper.

### B3 Absolute multiplicity dependence of the mass-observable relations

The group selection function of our current catalogue is described by the multiplicity volume  $V_N$  (see equations 26 and 27), or equivalently the absolute multiplicity. To understand better how this selection function affects our measurements of mass-observable relations, in this section we explore explicitly the dependence of these relations on the absolute multiplicity. We have selected, from the Bower et al. (2006) model in the Millennium data base, two samples of haloes within a narrow range of either luminosity or central galaxy SM. In Fig. B2, we plot the halo mass of these objects as a





**Figure B2.** The role of group absolute multiplicity in the mass-observable relations. In the left-hand panel, we plot the HM–luminosity relation for all haloes with  $10^{11} h^{-2} L_{\odot} < L_{grp} < 2 \times 10^{11} h^{-2} L_{\odot}$ , colour-coded by  $N_{abs}$ . The right-hand panel is similar but for the HM–central galaxy SM relation of systems with central galaxy SM in the range  $9 \times 10^{10} h^{-2} M_{\odot} < M_* < 10^{11} h^{-2} M_{\odot}$ .

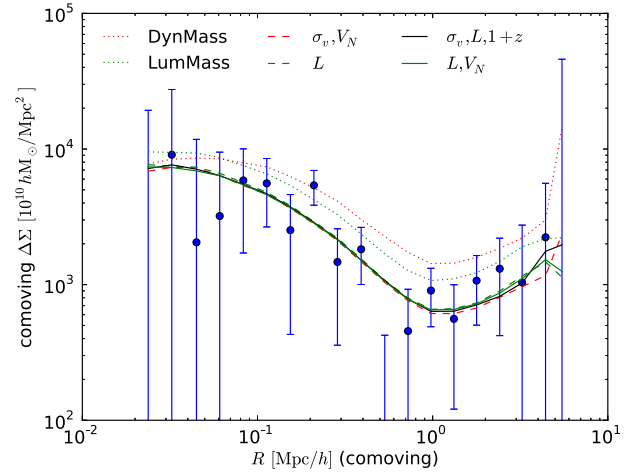
function of their luminosity or central stellar mass, and color-code them with absolute multiplicity. Here, the absolute multiplicity  $N_{abs}$  is defined to be the number of galaxies in the halo with an absolute  $r$ -band magnitude  $r < -13$ . The scatter of these mass-observable relations at fixed observable value is clearly not stochastic, but correlates strongly with  $N_{abs}$ . As a result, the measured mass-observable relations in a multiplicity-limited group sample will generally be higher than those in a volume-limited sample, since groups with lower absolute multiplicities are more likely to be missing in the sample, consistent with what we see in Fig. 7 of Section 5.4.

### APPENDIX C: SM–HM RELATIONS

We convert the fitted average central galaxy SM–HM relations in the literature to the following form where possible, and list the parameters in Table C1, along with their adopted HOD dispersion:

$$M_* = \frac{AM_h}{\left[ \left( \frac{M_h}{M_0} \right)^{\alpha} + \left( \frac{M_h}{M_0} \right)^{\beta} \right]^{\gamma}}. \quad (C1)$$

The HM  $M_h$  is defined to have an average density of 200 times the background matter density. This functional form, especially with  $\gamma = 1$  as in Yang, Mo & van den Bosch (2003), or similar

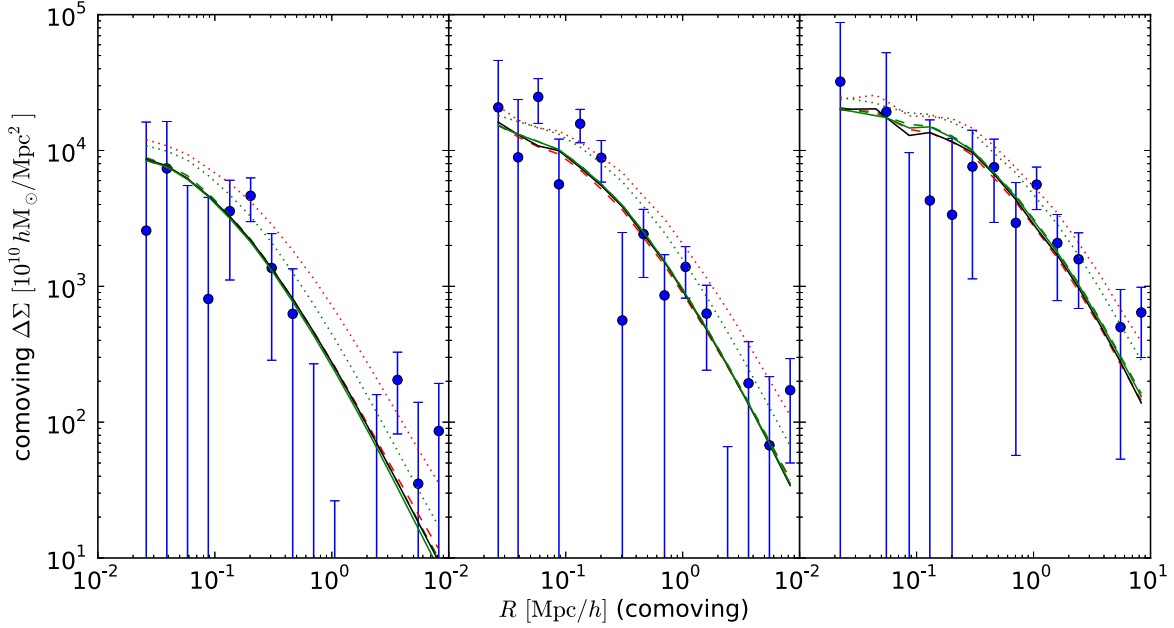


**Figure D1.** Stacked surface density profile for all the groups used in this work. Points with error bars are the stacked profiles. Different lines are the predicted surface density profiles from various mass estimates, stacked exactly the same way as for the data. As labelled in the figure, the dynamical and luminosity masses are the standard G<sup>3</sup>Cv5 calibrated mass estimators, while other lines are power-law combinations of the listed observables.

**Table C1.** HOD model parameters for the central galaxy SM–HM distribution, with the average relation of the form given by equation (C1), and HM defined to have an average density of 200 times the background matter density. The final column lists the assumed dispersion in the SM at fixed HM.

Model	A	$\log(M_0 / h^{-1} M_{\odot})$	$\alpha$	$\beta$	$\gamma$	$\sigma_{\log(M_*)}$
WangL13 (Wang et al. 2013a)	0.0387	11.67	−1.56	0.66	1	0.17
WangLY13 (Wang et al. 2013b)	0.0372	11.70	−1.16	0.71	1	0.22
Moster13 (Moster et al. 2013)	0.0370	11.58	−1.38	0.61	1	0.1
Guo10 (Guo et al. 2010)	0.0690	11.40	−0.926	0.261	2.44	0





**Figure D2.** Stacked surface density profile for groups with different luminosities. From left to right, groups are selected by luminosities in the range of  $(0.1-1) \times 10^{11}$ ,  $(1-5) \times 10^{11}$  and  $(5-50) \times 10^{11} h^{-2} L_{\odot}$ . Line styles are the same as in Fig. D1. Note that no radial cut has been applied in producing this plot.

functions to represent two power laws with a smooth transition, has been frequently used to fit the observed galaxy SM distribution to a modelled HM distribution (e.g. Wang et al. 2006, 2013b; Yang, Mo & van den Bosch 2008; Behroozi et al. 2010, 2013; Guo et al. 2010; Moster et al. 2010; Wang & Jing 2010; Moster, Naab & White 2013). The different relations largely agree at the low-mass end, where there are good constraints, and differ significantly at the high-mass end. All the listed relations adopt a Chabrier IMF. These relations are compared with our measurements in Section 5.4.

#### APPENDIX D: STACKED GROUP DENSITY PROFILES

As a sanity check, in this section we show the stacked density profiles of our group sample, and compare them with the predictions from our MLWL fits.

Following Mandelbaum et al. (2006b), we adopt the following estimator for the average comoving surface overdensity profile around haloes of similar mass stacked in comoving coordinates:

$$\langle \Delta \Sigma(r)_{\text{cmv}} \rangle = \frac{\sum_i w_i \chi_{t,i} \Sigma_{\text{crit},i} a_{\ell,i}^2}{2\mathcal{R} \sum_i w_i}. \quad (\text{D1})$$

Here,  $\Sigma_{\text{cmv}}(r) = \bar{\rho} \int_{l,0,s} \delta_{m,\text{cmv}}(r) dl$  is the comoving overdensity of matter integrated along the line of sight, and  $\langle \Delta \Sigma_{\text{cmv}}(r) \rangle = \langle \Sigma_{\text{cmv}}(<r) \rangle - \langle \Sigma_{\text{cmv}}(r) \rangle$  is the difference between the average surface overdensity within a radius  $r$  and that at  $r$ . The subscript  $i$  runs over all the lens–source pairs in the sample.  $a_{\ell}$  is the scalefactor at the lens redshift,  $\chi_i$  is the tangential ellipticity of the source galaxy with respect to the lens, and the weighting function is chosen to be

$$w_i = \frac{1}{(\Sigma_{\text{crit},i} a_{\ell,i}^2)^2 (\sigma_{\chi_i}^2 + \sigma_{\text{SN}}^2)}. \quad (\text{D2})$$

With this weighting scheme, the responsivity is calculated using (Bernstein & Jarvis 2002)

$$\mathcal{R} = \frac{\sum_i w_i [1 - (1 - f_i) \sigma_{\text{SN}}^2 - f_i^2 \chi_i^2 / 2]}{\sum_i w_i}, \quad (\text{D3})$$

where  $f_i = \sigma_{\text{SN}}^2 / (\sigma_{\text{SN}}^2 + \sigma_{\chi_i}^2)$ . The responsivity is almost independent of radius.

Ignoring the error on shear responsivity, the covariance of the estimated surface density at radii  $r_i$  and  $r_j$  can be written as

$$C(\Delta \Sigma_i, \Delta \Sigma_j) = \frac{\sum_{i \in I, j \in J} w_i \Sigma_{\text{crit},i} a_{\ell,i}^2 w_j \Sigma_{\text{crit},j} a_{\ell,j}^2 C(\chi_{t,i}, \chi_{t,j})}{4\mathcal{R}^2 \sum_{i \in I} w_i \sum_{j \in J} w_j}. \quad (\text{D4})$$

Suppose the ellipticities of different galaxies are independent, then correlations of tangential ellipticity only exist if the two lens–source pairs are constructed from the same source galaxy, i.e.

$$C(\chi_{t,i}, \chi_{t,j}) = \begin{cases} \cos(2\phi_{ij})(\sigma_{\text{SN}}^2 + \sigma_{\chi_i}^2) & \text{common source galaxy} \\ 0 & \text{otherwise,} \end{cases} \quad (\text{D5})$$

where  $\phi_{ij}$  is the angle subtended by lens–source pair  $ij$ . The equations above fully account for the correlated error introduced by multiple use of the same source galaxy in the stacking. These estimated errors give consistent results with chunked bootstrap measurements. Jeong & Komatsu (2009) have also derived a continuous version of the covariance matrix for stacked lensing that accounts for cosmic variance.

Fig. D1 shows the stacked surface density profile of groups, with the same data cuts as applied in the likelihood analysis. Since we have HM estimates for each individual group from Section 6.2, we can stack the inferred projected NFW profiles in exactly the same way as we stack the data. This gives predicted stacked profiles that are directly comparable with the measured profiles, free from any

averaging ambiguities, under the assumption that the predicted mass is taken as the real mass of each group. No systematic corrections are applied in the mass estimates during stacking, to make a fair comparison with the measured profiles for which no correction is made either. It can be seen that our newly calibrated mass estimators lead to model stacked profiles that agree very well with each other, as well as with the measurement, while the  $G^3Cv5$  estimates overpredict the measured profile. The rise in the profile at large radius is caused by our virial cut,  $R < 2R_{200b}$ , for each group, which implies that the smaller haloes cannot contribute at large radii and are hence unable to dilute the average stacked surface density profile here.

In Fig. D2, we show the stacked surface density profiles split into three luminosity bins. This time no radial cut is applied. The measured and modelled profiles are in good agreement in all cases. Good agreement is also observed between the data and our estimators.

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